

**Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation**

OMB No 1545-0052

2006Department of the Treasury
Internal Revenue Service**Note:** The foundation may be able to use a copy of this return to satisfy state reporting requirements**For calendar year 2006, or tax year beginning , 2006, and ending**

| | | | | | |
|---|--|--------------|----------------|----------------|---|
| G Check all that apply | Initial return | Final return | Amended return | Address change | Name change |
| Use the IRS label. Otherwise, print or type. See Specific Instructions | Lumina Foundation for Education 30 S Meridian Street #700 Indianapolis, IN 46204 | | | | A Employer identification number 351813228 |
| | | | | | B Telephone number (see instructions) 317-951-5300 |
| H Check type of organization | <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation | | | | C If exemption application is pending, check here <input type="checkbox"/> |
| | <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation | | | | D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> |
| I Fair market value of all assets at end of year (from Part II, column (c), line 16) | J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual | | | | E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> |
| | <input type="checkbox"/> Other (specify) _____ | | | | F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/> |
| \$ 1365841323. | (Part I, column (d) must be on cash basis) | | | | |

Part I Analysis of Revenue and Expenses

(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

| | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|--|------------------------------------|---------------------------|-------------------------|---|
| 1 Contributions, gifts, grants, etc. received (att sch) | | | | |
| 2 Ck <input checked="" type="checkbox"/> if the foundn is not req to att Sch B | | | | |
| 3 Interest on savings and temporary cash investments | 7,117,407. | 6,918,319. | 7,117,407. | |
| 4 Dividends and interest from securities | 27,806,084. | 24,489,191. | 27,806,084. | |
| 5a Gross rents | | | | |
| b Net rental income or (loss) | | | | |
| 6a Net gain/(loss) from sale of assets not on line 10 | 117,216,104. | Statement 1 | | |
| b Gross sales price for all assets on line 6a | 441440430. | | | |
| 7 Capital gain net income (from Part IV, line 2) | | 96,981,932. | | |
| 8 Net short-term capital gain | | | | |
| 9 Income modifications | | | | |
| 10a Gross sales less returns and allowances | | | | |
| b Less Cost of goods sold | | | | |
| c Gross profit/(loss) (att sch) | | | | |
| 11 Other income (attach schedule) | | | | |
| STATEMENT 2.2 | | 776,427. | | |
| 12 Total. Add lines 1 through 11 | 152,139,595. | 129,165,869. | 34,923,491. | |
| 13 Compensation of officers, directors, trustees, etc | 2,017,585. | 255,652. | | 1,820,629. |
| 14 Other employee salaries and wages | 2,614,342. | 422,345. | | 2,189,715. |
| 15 Pension plans, employee benefits | 1,150,331. | 122,506. | | 2,179,709. |
| 16a Legal fees (attach schedule) See St 2 | 254,669. | 109,418. | | 167,096. |
| b Accounting fees (attach sch) See St 3 | 94,726. | | | 88,741. |
| c Other prof fees (attach sch) See St 4 | 3,320,043. | 2,638,420. | | 695,146. |
| 17 Interest STATEMENT 2.3 | | 20,362. | | |
| 18 Taxes (attach schedule) See Stmt 5 | 1,896,943. | 407,283. | | |
| 19 Depreciation (attach schedule) and depletion | 451,006. | 32,788. | | |
| 20 Occupancy | 495,648. | 33,168. | | 463,580. |
| 21 Travel, conferences, and meetings | 379,962. | 32,157. | | 366,266. |
| 22 Printing and publications | 676,880. | 6,206. | | 670,441. |
| 23 Other expenses (attach schedule) See Statement 6 | 653,315. | 1,012,633. | | 541,055. |
| 24 Total operating and administrative expenses. Add lines 13 through 23 | 14,005,450. | 5,092,938. | | 9,182,378. |
| 25 Contributions, gifts, grants paid Part XV | 44,334,735. | | | 50,719,616. |
| 26 Total expenses and disbursements. Add lines 24 and 25 | 58,340,185. | 5,092,938. | 0. | 59,901,994. |
| 27 Subtract line 26 from line 12: | | | | |
| a Excess of revenue over expenses and disbursements | 93,799,410. | | | |
| b Net investment income (if negative, enter -0-) | | 124,072,931. | | |
| c Adjusted net income (if negative, enter -0-) | | | 34,923,491. | |

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ADMINISTRATIVE AND OPERATING EXPENSES

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

Beginning of year

End of year

| | | (a) Book Value | (b) Book Value | (c) Fair Market Value |
|------------------------------------|--|----------------|----------------|-----------------------|
| ASSETS | 1 Cash — non-interest-bearing | | | |
| | 2 Savings and temporary cash investments | 14,864,977. | 56,168,921. | 56,168,921. |
| | 3 Accounts receivable 2,669,948. | | | |
| | Less allowance for doubtful accounts 2,437,059. | | 2,669,948. | 2,669,948. |
| | 4 Pledges receivable | | | |
| | Less allowance for doubtful accounts | | | |
| | 5 Grants receivable | | | |
| | 6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions) | | | |
| | 7 Other notes and loans receivable (attach sch) Less allowance for doubtful accounts | | | |
| | 8 Inventories for sale or use | | | |
| | 9 Prepaid expenses and deferred charges | 691,570. | 269,947. | 269,947. |
| | 10a Investments — US and state government obligations (attach schedule) Statement 7 | 43,572,929. | 70,892,908. | 70,892,908. |
| | b Investments — corporate stock (attach schedule) Statement 8 | 722,271,257. | 769,512,593. | 769,512,593. |
| | c Investments — corporate bonds (attach schedule) Statement 9 | 156,592,854. | 183,282,520. | 183,282,520. |
| | 11 Investments — land, buildings, and equipment, basis Less: accumulated depreciation (attach schedule) | | | |
| | 12 Investments — mortgage loans | 27,478,944. | | |
| LIABILITIES | 13 Investments — other (attach schedule) Statement 10 | 265,359,801. | 281,146,078. | 281,146,078. |
| | 14 Land, buildings, and equipment, basis 3,971,804. | | | |
| | Less accumulated depreciation (attach schedule) See Stmt 11 | 2,073,396. | | |
| | 15 Other assets (describe Total assets (to be completed by all filers — see instructions. Also, see page 1, item I) | 1,235,598,231. | 1,365,841,323. | 1,365,841,323. |
| | 16 | | | |
| | 17 Accounts payable and accrued expenses | 4,565,898. | 3,742,600. | |
| NET ASSETS OR FUND BALANCES | 18 Grants payable | 47,750,785. | 41,718,231. | |
| | 19 Deferred revenue | | | |
| | 20 Loans from officers, directors, trustees, & other disqualified persons | | | |
| | 21 Mortgages and other notes payable (attach schedule) | | | |
| | 22 Other liabilities (describe Total liabilities (add lines 17 through 22) | 52,316,683. | 45,460,831. | |
| | 23 | | | |
| NET ASSETS OR FUND BALANCES | Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. X | | | |
| | 24 Unrestricted | 1,183,281,548. | 1,320,380,492. | |
| | 25 Temporarily restricted | | | |
| | 26 Permanently restricted | | | |
| | Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. | | | |
| | 27 Capital stock, trust principal, or current funds | | | |
| | 28 Paid-in or capital surplus, or land, building, and equipment fund | | | |
| | 29 Retained earnings, accumulated income, endowment, or other funds | | | |
| | 30 Total net assets or fund balances (see instructions) | 1,183,281,548. | 1,320,380,492. | |
| NET ASSETS OR FUND BALANCES | 31 Total liabilities and net assets/fund balances (see instructions) | 1,235,598,231. | 1,365,841,323. | |

Part III Analysis of Changes in Net Assets or Fund Balances

| | | |
|--|---|----------------|
| 1 Total net assets or fund balances at beginning of year — Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return) | 1 | 1,183,281,548. |
| 2 Enter amount from Part I, line 27a | 2 | 93,799,410. |
| 3 Other increases not included in line 2 (itemize) See Statement 12 | 3 | 43,299,534. |
| 4 Add lines 1, 2, and 3 | 4 | 1,320,380,492. |
| 5 Decreases not included in line 2 (itemize) | 5 | |
| 6 Total net assets or fund balances at end of year (line 4 minus line 5) — Part II, column (b), line 30 | 6 | 1,320,380,492. |

Part IV Capital Gains and Losses Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shares MLC Company)

(b) How acquired
P — Purchase
D — Donation(c) Date acquired
(month, day, year)(d) Date sold
(month, day, year)

| | | | |
|-----|------------------|--|--|
| 1 a | SEE STATEMENT 25 | | |
| b | | | |
| c | | | |
| d | | | |
| e | | | |

| (e) Gross sales price | (f) Depreciation allowed (or allowable) | (g) Cost or other basis plus expense of sale | (h) Gain or (loss) (e) plus (f) minus (g) |
|-----------------------|--|---|--|
| a | | | |
| b | | | |
| c | | | |
| d | | | |
| e | | | |

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

| (i) Fair Market Value as of 12/31/69 | (j) Adjusted basis as of 12/31/69 | (k) Excess of column (i) over column (j), if any | (l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h)) |
|---|--------------------------------------|---|---|
| a | | | |
| b | | | |
| c | | | |
| d | | | |
| e | | | |

| | | | |
|---|--|---|-------------|
| 2 Capital gain net income or (net capital loss). | [If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7] | 2 | 96,981,932. |
| 3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). | [If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8] | 3 | |

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes☒ No

If 'Yes,' the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see instructions before making any entries

| (a) Base period years Calendar year (or tax year beginning in) | (b) Adjusted qualifying distributions | (c) Net value of noncharitable-use assets | (d) Distribution ratio (column (b) divided by column (c)) |
|---|--|---|---|
| 2005 | 55,939,649. | 1,101,056,382. | 0.050805 |
| 2004 | 44,826,223. | 1,022,385,905. | 0.043845 |
| 2003 | 36,065,601. | 950,981,547. | 0.037925 |
| 2002 | 30,137,062. | 921,294,604. | 0.032712 |
| 2001 | 50,537,337. | 969,938,399. | 0.052104 |

| | | |
|--|---|----------------|
| 2 Total of line 1, column (d) | 2 | 0.217391 |
| 3 Average distribution ratio for the 5-year base period — divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years | 3 | 0.043478 |
| 4 Enter the net value of noncharitable-use assets for 2006 from Part X, line 5 | 4 | 1,279,335,144. |
| 5 Multiply line 4 by line 3 | 5 | 55,622,933. |
| 6 Enter 1% of net investment income (1% of Part I, line 27b) | 6 | 1,240,729. |
| 7 Add lines 5 and 6 | 7 | 56,863,662. |
| 8 Enter qualifying distributions from Part XII, line 4 | 8 | 59,954,427. |

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 – see instructions)

| | | | |
|--|----|------------|-------------------|
| 1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter 'N/A' on line 1 Date of ruling letter. _____ (attach copy of ruling letter if necessary – see instructions) | | | |
| b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b | | 1 | 1,240,729. |
| c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b). | | | |
| 2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) | | 2 | 0. |
| 3 Add lines 1 and 2 | | 3 | 1,240,729. |
| 4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) | | 4 | 0. |
| 5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0- | | 5 | 1,240,729. |
| 6 Credits/Payments | | | |
| a 2006 estimated tax pmts and 2005 overpayment credited to 2006 | 6a | 1,580,594. | |
| b Exempt foreign organizations – tax withheld at source | 6b | | |
| c Tax paid with application for extension of time to file (Form 8868) | 6c | | |
| d Backup withholding erroneously withheld | 6d | | |
| 7 Total credits and payments. Add lines 6a through 6d | 7 | 1,580,594. | |
| 8 Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached | 8 | | |
| 9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed | 9 | 0. | |
| 10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid | 10 | 339,865. | |
| 11 Enter the amount of line 10 to be Credited to 2007 estimated tax | 11 | 0. | |
| | | | 339,865. Refunded |

Part VII-A Statements Regarding Activities

| | Yes | No |
|---|-----|-----|
| 1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? | | X |
| b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? <i>If the answer is 'Yes' to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i> | | X |
| c Did the foundation file Form 1120-POL for this year? | | X |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation \$ 0. (2) On foundation managers \$ 0. | | |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ 0. | | |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If 'Yes,' attach a detailed description of the activities</i> | | X |
| 3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If 'Yes,' attach a conformed copy of the changes</i> | | X |
| 4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year? | | X |
| b If 'Yes,' has it filed a tax return on Form 990-T for this year? | | N/A |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If 'Yes,' attach the statement required by General Instruction T</i> | | X |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? | X | |
| 7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If 'Yes,' complete Part II, column (c), and Part XV</i> | X | |
| 8 a Enter the states to which the foundation reports or with which it is registered (see instructions) DE IN | | |
| b If the answer is 'Yes' to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If 'No,' attach explanation</i> | X | |
| 9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2006 or the taxable year beginning in 2006 (see instructions for Part XIV)? <i>If 'Yes,' complete Part XIV</i> | | X |
| 10 Did any persons become substantial contributors during the tax year? <i>If 'Yes,' attach a schedule listing their names and addresses</i> | | X |

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Part VII-A Statements Regarding Activities Continued

11a At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see instructions)

| | | |
|-----|--|---|
| 11a | | X |
|-----|--|---|

b If 'Yes', did the foundation have a binding written contract in effect on August 17, 2006, covering the interest, rents, royalties, an annuities described in the attachment for line 11a?

| | | |
|-----|-----|--|
| 11b | N/A | |
|-----|-----|--|

12 Did the foundation acquire a direct or indirect interest in any applicable insurance contract?

| | | |
|----|--|---|
| 12 | | X |
|----|--|---|

13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?

| | | |
|----|---|--|
| 13 | X | |
|----|---|--|

Website address

► WWW.Luminafoundation.org

14 The books are in care of ► David A. Brown

Telephone no. ► 317-951-5300

Located at ► 30 S. Meridian Street,

ZIP + 4 ► 46204

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** — Check here

| | | |
|-----|---|--------------------------|
| N/A | ► | <input type="checkbox"/> |
|-----|---|--------------------------|

and enter the amount of tax-exempt interest received or accrued during the year

► 15

N/A

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the 'Yes' column, unless an exception applies.

1a During the year did the foundation (either directly or indirectly):

(1) Engage in the sale or exchange, or leasing of property with a disqualified person?

☐ Yes ☒ No

(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?

☐ Yes ☒ No

(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?

☐ Yes ☒ No

(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?

☒ Yes ☐ No

(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?

☐ Yes ☒ No

(6) Agree to pay money or property to a government official? (**Exception.** Check 'No' if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)

☐ Yes ☒ No

b If any answer is 'Yes' to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?

Organizations relying on a current notice regarding disaster assistance check here

► ☐

| | | |
|----|--|---|
| 1b | | X |
|----|--|---|

c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2006?

| | | |
|----|--|---|
| 1c | | X |
|----|--|---|

2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))

a At the end of tax year 2006, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2006?

☐ Yes ☒ No

If 'Yes,' list the years ► 20__ , 20__ , 20__ , 20__ .

b Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer 'No' and attach statement — see instructions.)

| | | |
|----|-----|--|
| 2b | N/A | |
|----|-----|--|

c If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here

► 20__ , 20__ , 20__ , 20__

3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?

☐ Yes ☒ No

b If 'Yes,' did it have excess business holdings in 2006 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (*Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2006.*)

| | | |
|----|-----|--|
| 3b | N/A | |
|----|-----|--|

4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?

| | | |
|----|--|---|
| 4a | | X |
|----|--|---|

b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2006?

| | | |
|----|--|---|
| 4b | | X |
|----|--|---|

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required *Continued***5a** During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is 'Yes' to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

5b N/A

Organizations relying on a current notice regarding disaster assistance check here

☐**c** If the answer is 'Yes' to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?N/A ☐ Yes ☐ No

If 'Yes,' attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

6b X

If you answered 'Yes' to 6b, also file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?

7b N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

| (a) Name and address | (b) Title and average hours per week devoted to position | (c) Compensation (if not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------|--|---|---|---------------------------------------|
| See Statement 13 | | 2,017,585. | 686,812. | 9,892. |
| | | | | |
| | | | | |
| | | | | |
| | | | | |

2 Compensation of five highest-paid employees (other than those included on line 1— see instructions). If none, enter 'NONE.'

| (a) Name and address of each employee paid more than \$50,000 | (b) Title and average hours per week devoted to position | (c) Compensation | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|---|--|------------------|---|---------------------------------------|
| See Statement 14 | | 593,254. | 282,568. | 6,972. |
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Total number of other employees paid over \$50,000

20

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *Continued***3 Five highest-paid independent contractors for professional services – (see instructions). If none, enter 'NONE.'**

| (a) Name and address of each person paid more than \$50,000 | (b) Type of service | (c) Compensation |
|---|----------------------|------------------|
| Cambridge and Associates 100 Summer Street Boston,, MA 02110-2112 | Invest. Mgr & Consul | 394,844. |
| Wellington Trust Company P. O. Box 13766 Newark, NJ 07188-0766 | Investment Manager | 316,750. |
| Southeastern Asset Management 6410 Popular Avenue, Suite 900 Memphis, TN 38119 | Investment Manager | 422,517. |
| Duff and Phelps Management 56 Prospect Street Hartford, CT 06115 | Investment Manager | 226,922. |
| Northern Trust Company 50 N. LaSalle Street Chicago, IL 60675 | Custodian & Inv Mgr | 392,995. |
| Total number of others receiving over \$50,000 for professional services | | 8 |

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc

| | Expenses |
|--------------------|------------|
| 1 See Statement 15 | |
| | 625,693. |
| 2 See Statement 16 | |
| | 1,251,386. |
| 3 See Statement 17 | |
| | 312,847. |
| 4 See Statement 18 | |
| | 938,540. |

Part IX-B Summary of Program-Related Investments (see instructions)

| Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2 | Amount |
|--|-----------|
| 1 N/A | |
| 2 | |
| All other program-related investments See instructions | |
| 3 | |
| Total. Add lines 1 through 3 | 0. |

BAA

Form 990-PF (2006)

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

| | | |
|--|-----------|----------------|
| 1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes. | | |
| a Average monthly fair market value of securities | 1a | 1,255,621,550. |
| b Average of monthly cash balances | 1b | 41,951,137. |
| c Fair market value of all other assets (see instructions) | 1c | 1,244,718. |
| d Total (add lines 1a, b, and c) | 1d | 1,298,817,405. |
| e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) | 1e | 0. |
| 2 Acquisition indebtedness applicable to line 1 assets | 2 | 0. |
| 3 Subtract line 2 from line 1d | 3 | 1,298,817,405. |
| 4 Cash deemed held for charitable activities. Enter 1-1/2% of line 3 (for greater amount, see instructions) | 4 | 19,482,261. |
| 5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4 | 5 | 1,279,335,144. |
| 6 Minimum investment return. Enter 5% of line 5 | 6 | 63,966,757. |

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

| | | |
|---|-----------|-------------|
| 1 Minimum investment return from Part X, line 6 | 1 | 63,966,757. |
| 2a Tax on investment income for 2006 from Part VI, line 5 | 2a | 1,240,729. |
| b Income tax for 2006 (This does not include the tax from Part VI.) | 2b | |
| c Add lines 2a and 2b | 2c | 1,240,729. |
| 3 Distributable amount before adjustments. Subtract line 2c from line 1 | 3 | 62,726,028. |
| 4 Recoveries of amounts treated as qualifying distributions | 4 | 352,326. |
| 5 Add lines 3 and 4 | 5 | 63,078,354. |
| 6 Deduction from distributable amount (see instructions) | 6 | |
| 7 Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | 7 | 63,078,354. |

Part XII Qualifying Distributions (see instructions)

| | | |
|--|-----------|-------------|
| 1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes | | |
| a Expenses, contributions, gifts, etc. — total from Part I, column (d), line 26 | 1a | 59,901,994. |
| b Program-related investments — total from Part IX-B | 1b | |
| 2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes | 2 | 52,433. |
| 3 Amounts set aside for specific charitable projects that satisfy the: | | |
| a Suitability test (prior IRS approval required) | 3a | |
| b Cash distribution test (attach the required schedule) | 3b | |
| 4 Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4 | 4 | 59,954,427. |
| 5 Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions). | 5 | 1,240,729. |
| 6 Adjusted qualifying distributions. Subtract line 5 from line 4 | 6 | 58,713,698. |

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

BAA

Form 990-PF (2006)

Part XIII Undistributed Income (see instructions)

| | (a) Corpus | (b) Years prior to 2005 | (c) 2005 | (d) 2006 |
|---|---------------|----------------------------|-------------|-------------|
| 1 Distributable amount for 2006 from Part XI, line 7 | | | | 63,078,354. |
| 2 Undistributed income, if any, as of the end of 2005. | | | | |
| a Enter amount for 2005 only | | | 36,114,220. | |
| b Total for prior years: 20____, 20____, 20____ | | 0. | | |
| 3 Excess distributions carryover, if any, to 2006: | | | | |
| a From 2001 | | | | |
| b From 2002 | | | | |
| c From 2003 | | | | |
| d From 2004 | | | | |
| e From 2005 | | | | |
| f Total of lines 3a through e | 0. | | | |
| 4 Qualifying distributions for 2006 from Part XII, line 4 ▶ \$ 59,954,427. | | | | |
| a Applied to 2005, but not more than line 2a | | | 36,114,220. | |
| b Applied to undistributed income of prior years (Election required — see instructions) | | 0. | | |
| c Treated as distributions out of corpus (Election required — see instructions) | 0. | | | |
| d Applied to 2006 distributable amount | | | | 23,840,207. |
| e Remaining amount distributed out of corpus | 0. | | | |
| 5 Excess distributions carryover applied to 2006 (If an amount appears in column (d), the same amount must be shown in column (a)) | 0. | | | 0. |
| 6 Enter the net total of each column as indicated below: | | | | |
| a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5 | 0. | | | |
| b Prior years' undistributed income. Subtract line 4b from line 2b | | 0. | | |
| c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed | | 0. | | |
| d Subtract line 6c from line 6b. Taxable amount — see instructions. | | 0. | | |
| e Undistributed income for 2005. Subtract line 4a from line 2a. Taxable amount — see instructions | | | 0. | |
| f Undistributed income for 2006. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2007 | | | | 39,238,147. |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see instructions) | 0. | | | |
| 8 Excess distributions carryover from 2001 not applied on line 5 or line 7 (see instructions) | 0. | | | |
| 9 Excess distributions carryover to 2007. Subtract lines 7 and 8 from line 6a | 0. | | | |
| 10 Analysis of line 9 | | | | |
| a Excess from 2002 | | | | |
| b Excess from 2003 | | | | |
| c Excess from 2004 | | | | |
| d Excess from 2005 | | | | |
| e Excess from 2006 | | | | |

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)

N/A

- 1a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2006, enter the date of the ruling

- b**
- Check box to indicate whether the foundation is a private operating foundation described in section
- ☐
- 4942(j)(3) or
- ☐
- 4942(j)(5)

- 2a** Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed .

- b** 85% of line 2a

- c Qualifying distributions from Part XII,
line 4 for each year listed

- d**
- Amounts included in line 2c not used directly for active conduct of exempt activities

- e** Qualifying distributions made directly for active conduct of exempt activities
Subtract line 2d from line 2c

- 3** Complete 3a, b, or c for the alternative test relied upon.

- a 'Assets' alternative test – enter**

- (1) Value of all assets

- (2) Value of assets qualifying under section 4942(j)(3)(B)(i)

- b** 'Endowment' alternative test — enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

- c 'Support' alternative test – enter

- (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

- (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii).

- (3) Largest amount of support from an exempt organization

- (4) Gross investment income**

Part XV **Supplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year – see instructions.)**

1 Information Regarding Foundation Managers:

- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2))

None

- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

None

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc. Programs:

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

- a** The name, address, and telephone number of the person to whom applications should be addressed

See Statement 19

- b** The form in which applications should be submitted and information and materials they should include

See Statement for Line 2a

- c Any submission deadlines**

See Statement for Line 2a

- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

See Statement for Line 2a

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

| Recipient Name and address (home or business) | If recipient is an individual, show any relationship to any foundation manager or substantial contributor | Foundation status of recipient | Purpose of grant or contribution | Amount |
|---|--|--------------------------------------|-------------------------------------|-------------|
| a Paid during the year See Statement 20 , | | | | 50,719,616. |
| Total | | | ► 3a | 50,719,616. |
| b Approved for future payment See Statement 21 , | | | | 41,718,231. |
| Total | | | ► 3b | 41,718,231. |

Underpayment of Estimated Tax by Corporations

▶ See separate instructions.

▶ Attach to the corporation's tax return.

2006

Name **Lumina Foundation for Education** Employer identification number **351813228**

Note: Generally, the corporation is not required to file Form 2220 (see Part II below for exceptions) because the IRS will figure any penalty owed and bill the corporation. However, the corporation may still use Form 2220 to figure the penalty. If so, enter the amount from page 2, line 34 on the estimated tax penalty line of the corporation's income tax return, but **do not** attach Form 2220.

Part I Required Annual Payment

| | | |
|---|------------|------------|
| 1 Total tax (see instructions) | 1 | 1,240,729. |
| 2a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 1 | 2 a | |
| b Look-back interest included on line 1 under section 460(b)(2) for completed long-term contracts or section 167(g) for depreciation under the income forecast method | 2 b | |
| c Credit for Federal tax paid on fuels (see instructions) | 2 c | |
| d Total. Add lines 2a through 2c | 2 d | |
| 3 Subtract line 2d from line 1. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty. | 3 | 1,240,729. |
| 4 Enter the tax shown on the corporation's 2005 income tax return (see instructions). Caution: If the tax is zero or the tax year was for less than 12 months, skip this line and enter the amount from line 3 on line 5. | 4 | 1,542,077. |
| 5 Required annual payment. Enter the smaller of line 3 or line 4. If the corporation is required to skip line 4, enter the amount from line 3. | 5 | 1,240,729. |

Part II Reasons for Filing – Check the boxes below that apply. If any boxes are checked, the corporation **must** file Form 2220, even if it does not owe a penalty (see instructions).

- 6** ☐ The corporation is using the adjusted seasonal installment method.
7 ☐ The corporation is using the annualized income installment method.
8 ☒ The corporation is a 'large corporation' figuring its first required installment based on the prior year's tax.

Part III Figuring the Underpayment

| | (a) | (b) | (c) | (d) |
|--|----------|----------|----------|----------|
| 9 Installment due dates. Enter in columns (a) through (d) the 15th day of the 4th (Form 990 – PF filers: Use 5th month), 6th, 9th, and 12th months of the corporation's tax year. | 5/15/06 | 6/15/06 | 9/15/06 | 12/15/06 |
| 10 Required installments. If the box on line 6 and/or line 7 above is checked, enter the amounts from Schedule A, line 38. If the box on line 8 (but not 6 or 7) is checked, see instructions for the amounts to enter. If none of these boxes are checked, enter 25% of line 5 above in each column. Special rules apply to corporations with assets of \$1 billion or more (see instructions). | 310,182. | 310,182. | 325,691. | 294,674. |
| 11 Estimated tax paid or credited for each period (see instructions). For column (a) only, enter the amount from line 11 on line 15. | 330,594. | 400,000. | 600,000. | 250,000. |
| Complete lines 12 through 18 of one column before going to the next column. | | | | |
| 12 Enter amount, if any, from line 18 of the preceding column. | | 20,412. | 110,230. | 384,539. |
| 13 Add lines 11 and 12. | | 420,412. | 710,230. | 634,539. |
| 14 Add amounts on lines 16 and 17 of the preceding column. | | | | |
| 15 Subtract line 14 from line 13. If zero or less, enter -0-. | 330,594. | 420,412. | 710,230. | 634,539. |
| 16 If the amount on line 15 is less than or equal to line 10, subtract line 13 from line 14. Otherwise, enter -0-. | | 0. | 0. | |
| 17 Underpayment. If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18. | | | | |
| 18 Overpayment. If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column. | 20,412. | 110,230. | 384,539. | |

Go to **Part IV** on page 2 to figure the penalty. Do not go to **Part IV** if there are no entries on line 17 – no penalty is owed.

BAA For Paperwork Reduction Act Notice, see separate instructions.

Form **2220** (2006)

Part IV Figuring the Penalty

| | (a) | (b) | (c) | (d) |
|--|-----------|-----|-----|-----|
| 19 Enter the date of payment or the 15th day of the 3rd month after the close of the tax year, whichever is earlier (see instructions) <i>(Form 990-PF and Form 990-T filers: Use 5th month instead of 3rd month)</i> | 19 | | | |
| 20 Number of days from due date of installment on line 9 to the date shown on line 19 | 20 | | | |
| 21 Number of days on line 20 after 4/15/2006 and before 7/1/2006 | 21 | | | |
| 22 Underpayment on line 17 \times $\frac{\text{Number of days on line 21}}{365}$ \times 7% | 22 | | | |
| 23 Number of days on line 20 after 6/30/2006 and before 4/1/2007 | 23 | | | |
| 24 Underpayment on line 17 \times $\frac{\text{Number of days on line 23}}{365}$ \times 8% | 24 | | | |
| 25 Number of days on line 20 after 3/31/2007 and before 7/1/2007 | 25 | | | |
| 26 Underpayment on line 17 \times $\frac{\text{Number of days on line 25}}{365}$ \times ____ % | 26 | | | |
| 27 Number of days on line 20 after 6/30/2007 and before 10/1/2007 | 27 | | | |
| 28 Underpayment on line 17 \times $\frac{\text{Number of days on line 27}}{365}$ \times ____ % | 28 | | | |
| 29 Number of days on line 20 after 9/30/2007 and before 1/1/2008 | 29 | | | |
| 30 Underpayment on line 17 \times $\frac{\text{Number of days on line 29}}{365}$ \times ____ % | 30 | | | |
| 31 Number of days on line 20 after 12/31/2007 and before 2/16/2008 | 31 | | | |
| 32 Underpayment on line 17 \times $\frac{\text{Number of days on line 31}}{366}$ \times ____ % | 32 | | | |
| 33 Add lines 22, 24, 26, 28, 30, and 32 | 33 | | | |
| 34 Penalty. Add columns (a) through (d) of line 33. Enter the total here and on Form 1120, line 33; Form 1120-A, line 29, or the comparable line for other income tax returns | 34 | | | 0. |

***For underpayments paid after March 31, 2007:** For lines 26, 28, 30, and 32, use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS website at www.irs.gov. You can also call 1-800-829-4933 to get interest rate information.

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2006

Tax ID 35-1813228

Form 990 PF

Net Gain/(Loss)

Statement Number

1

Part 1

Lines 6a and Line 7

| Description | (A) Revenue Per Books | (B) Net Investment Income | (c) Adjusted Net Income |
|--|-----------------------------|---------------------------------|-------------------------------|
| See attached Northern Trust Report Investment Transactions | \$ 114,827,027 | | |
| See attached Northern Trust Report Capital Change Detail | 2,389,077 | | |
| See attached Northern Trust Tax Letters Part IV Statement Number 25 | | \$ 96,981,983 | |
| | <u>\$ 117,216,104</u> | <u>\$ 96,981,983</u> | |

| | | | | | | | | | |
|--------------------------------|--|--|--|--|--|--|--|--|--|
| Portfolio Statement | | | | | | | | | |
| 1 JAN 06 - 31 DEC 06 | | | | | | | | | |
| Account number LUMIN | | | | | | | | | |
| Account Name LUMINA FOUNDATION | | | | | | | | | |

◆ Investment Transaction Summary

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| Asset Type | Principal | Transaction Amount Accrued Interest | Cost | Market | Realized Gain/Loss Translation | Total |
|------------------------------|---------------|--|--------------|---------------|-----------------------------------|---------------|
| <i>Future Commissions</i> | | | | | | |
| Equities | | | | | | |
| Equity derivatives - futures | - 2,266 95 | 0 00 | 0 00 | - 2,266 95 | 0 00 | - 2,266 95 |
| Total equities | - 2,266.95 | 0 00 | 0.00 | - 2,266 95 | 0.00 | - 2,266 95 |
| Total future commissions | - 2,266 95 | 0 00 | 0 00 | - 2,266 95 | 0 00 | - 2,266 95 |
| <i>Futures Deliveries</i> | | | | | | |
| Equities | | | | | | |
| Equity derivatives - futures | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total equities | 0 00 | 0 00 | 0.00 | 0 00 | 0 00 | 0.00 |
| Total futures deliveries | 0.00 | 0.00 | 0.00 | 0.00 | 0 00 | 0 00 |
| <i>Futures Receipts</i> | | | | | | |
| Equities | | | | | | |
| Equity derivatives - futures | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total equities | 0 00 | 0.00 | 0.00 | 0 00 | 0 00 | 0 00 |
| Total futures receipts | 0 00 | 0.00 | 0 00 | 0 00 | 0 00 | 0.00 |
| <i>Mark-to-Markets</i> | | | | | | |
| Equities | | | | | | |
| Equity derivatives - futures | 291,072 80 | 0 00 | 0 00 | 291,072 80 | 0 00 | 291,072 80 |
| Total equities | 291,072 80 | 0 00 | 0.00 | 291,072.80 | 0.00 | 291,072 80 |
| Total mark-to-markets | 291,072.80 | 0.00 | 0.00 | 291,072.80 | 0 00 | 291,072.80 |
| <i>Other Gain/Loss</i> | | | | | | |
| Equities | | | | | | |
| Common stock | 18,636,726 28 | 0 00 | 8,176,613 68 | 26,813,339 96 | 0 00 | 26,813,339 96 |
| Total equities | 18,636,726 28 | 0.00 | 8,176,613.68 | 26,813,339 96 | 0.00 | 26,813,339 96 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Investment Transaction Summary

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| Asset Type | Transaction Amount Principal | Accrued Interest | Cost | Market | Realized Gain/Loss Translation | Total |
|---|---------------------------------|------------------|----------------|---------------|-----------------------------------|---------------|
| <i>Other Gain/Loss</i> | | | | | | |
| Fixed Income | | | | | | |
| Corporate bonds | 826,814 16 | 0 00 | 0 00 | 826,814 16 | 0 00 | 826,814 16 |
| Non-government backed c m o s | - 5,104 41 | 0 00 | 0 00 | - 5,104 41 | 0 00 | - 5,104 41 |
| Total fixed income | 821,709.75 | 0 00 | 0.00 | 821,709 75 | 0 00 | 821,709 75 |
| Venture Capital and Partnerships | | | | | | |
| Partnerships | 2,462,427 58 | 0 00 | 0 00 | 2,462,427 58 | 0 00 | 2,462,427 58 |
| Total venture capital and partnerships | 2,462,427 58 | 0.00 | 0 00 | 2,462,427.58 | 0 00 | 2,462,427 58 |
| Hedge Fund | | | | | | |
| Hedge equity | 122,485 34 | 0 00 | - 122,485 34 | 0 00 | 0 00 | 0.00 |
| Hedge event driven | 9,811.69 | 0 00 | 0 00 | 9,811 69 | 0 00 | 9,811 69 |
| Total hedge fund | 132,297.03 | 0 00 | - 122,485.34 | 9,811 69 | 0 00 | 9,811 69 |
| Total other gain/loss | 22,053,160 64 | 0 00 | 8,054,128 34 | 30,107,288 98 | 0 00 | 30,107,288 98 |
| <i>Principal Paydowns</i> | | | | | | |
| Equities | | | | | | |
| Common stock | 0 00 | 0.00 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total equities | 0 00 | 0.00 | 0.00 | 0 00 | 0.00 | 0.00 |
| Fixed Income | | | | | | |
| Government mortgage backed securities | 713,959 12 | 0 00 | - 728,649 15 | - 14,690 03 | 0 00 | - 14,690 03 |
| Gov't-issued commercial mortgage-backed | 76,154 46 | 0 00 | - 79,158 72 | - 3,004 26 | 0 00 | - 3,004 26 |
| Commercial mortgage-backed | 16,037 56 | 0 00 | - 16,775 07 | - 737 51 | 0 00 | - 737 51 |
| Asset backed securities | 411,689 92 | 0 00 | - 413,191 26 | - 1,501 34 | 0 00 | - 1,501 34 |
| Non-government backed c m o s | 489,134 32 | 0 00 | - 491,159 96 | - 2,025 64 | 0 00 | - 2,025 64 |
| Total fixed income | 1,706,975.38 | 0 00 | - 1,728,934 16 | - 21,958 78 | 0 00 | - 21,958 78 |
| Total principal paydowns | 1,706,975.38 | 0 00 | - 1,728,934 16 | - 21,958 78 | 0 00 | - 21,958 78 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Investment Transaction Summary

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| Asset Type | Transaction Amount Principal | Accrued Interest | Cost | Market | Realized Gain/Loss Translation | Total |
|---|---------------------------------|------------------|----------------|--------|-----------------------------------|-------|
| Purchases | | | | | | |
| Equities | | | | | | |
| Common stock | - 273,969,818 30 | 0 00 | 273,969,818 30 | 0 00 | 0 00 | 0 00 |
| Preferred stock | - 51,133 44 | 0 00 | 51,133 44 | 0 00 | 0 00 | 0 00 |
| Total equities | - 274,020,951.74 | 0 00 | 274,020,951 74 | 0 00 | 0 00 | 0.00 |
| Fixed Income | | | | | | |
| Government bonds | - 58,271,044 25 | -749,084 19 | 58,271,044 25 | 0 00 | 0 00 | 0 00 |
| Municipal/provincial bonds | - 308,100 70 | -3,521 23 | 308,100 70 | 0 00 | 0 00 | 0 00 |
| Corporate bonds | - 101,036,263 04 | -10,374 90 | 101,036,263 04 | 0 00 | 0 00 | 0 00 |
| Government mortgage backed securities | - 4,241,382 87 | -8,159.72 | 4,241,382 87 | 0 00 | 0 00 | 0 00 |
| Gov't-issued commercial mortgage-backed | - 176,819 05 | -395 38 | 176,819 05 | 0 00 | 0 00 | 0.00 |
| Commercial mortgage-backed | - 2,180,997 27 | -3,366 58 | 2,180,997 27 | 0 00 | 0 00 | 0 00 |
| Asset backed securities | - 1,398,474 39 | -4,587 35 | 1,398,474 39 | 0 00 | 0 00 | 0 00 |
| Non-government backed c m o s | - 3,051,683 29 | -11,632 76 | 3,051,683 29 | 0 00 | 0 00 | 0 00 |
| Index linked government bonds | - 70,671,996.14 | -366,380 99 | 70,671,996 14 | 0 00 | 0 00 | 0 00 |
| Total fixed income | - 241,336,761 00 | -1,157,503 10 | 241,336,761 00 | 0 00 | 0 00 | 0.00 |
| Venture Capital and Partnerships | | | | | | |
| Partnerships | - 21,864,923 47 | 0 00 | 21,864,923 47 | 0 00 | 0 00 | 0 00 |
| Total venture capital and partnerships | - 21,864,923.47 | 0 00 | 21,864,923.47 | 0.00 | 0 00 | 0.00 |
| Hedge Fund | | | | | | |
| Hedge equity | - 8,099,461 30 | 0 00 | 8,099,461 30 | 0 00 | 0 00 | 0 00 |
| Hedge fund of funds | 2,500,000 00 | 0 00 | - 2,500,000 00 | 0 00 | 0.00 | 0 00 |
| Hedge event driven | - 22,261,832 44 | 0 00 | 22,261,832 44 | 0 00 | 0 00 | 0 00 |
| Hedge multi strategy | - 5,092,949 73 | 0 00 | 5,092,949 73 | 0 00 | 0 00 | 0 00 |
| Total hedge fund | - 32,954,243.47 | 0.00 | 32,954,243.47 | 0.00 | 0 00 | 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 08

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Investment Transaction Summary

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| Asset Type | Principal | Transaction Amount Accrued Interest | Cost | Market | Realized Gain/Loss Translation | Total |
|---|------------------|--|------------------|---------------|-----------------------------------|---------------|
| <i>Purchases</i> | | | | | | |
| Cash and Cash Equivalents | | | | | | |
| Short term bills and notes | - 2,735,019 42 | 0 00 | 2,735,019 42 | 0 00 | 0 00 | 0 00 |
| Total cash and cash equivalents | - 2,735,019 42 | 0.00 | 2,735,019 42 | 0 00 | 0 00 | 0 00 |
| Total purchases | - 572,911,899.10 | -1,157,503 10 | 572,911,899 10 | 0 00 | 0 00 | 0 00 |
| <i>Sales</i> | | | | | | |
| Equities | | | | | | |
| Common stock | 371,870,821 28 | 0 00 | - 304,882,716 25 | 66,988,105 03 | 0 00 | 66,988,105 03 |
| Preferred stock | 148,316 97 | 0 00 | - 146,133 44 | 2,183 53 | 0 00 | 2,183 53 |
| Rights/warrants | 7,134 89 | 0.00 | - 8,059 61 | - 924 72 | 0 00 | - 924 72 |
| Total equities | 372,026,273 14 | 0.00 | - 305,036,909 30 | 66,989,363 84 | 0 00 | 66,989,363.84 |
| Fixed Income | | | | | | |
| Government bonds | 67,962,385 72 | 975,175 39 | - 68,307,916 80 | - 345,531 08 | 0 00 | - 345,531 08 |
| Government agencies | 209,952 00 | 4,662 78 | - 233,742 00 | - 23,790 00 | 0 00 | - 23,790 00 |
| Municipal/provincial bonds | 5,711,252 45 | 86,654.50 | - 5,667,481 77 | 43,770 68 | 0 00 | 43,770 68 |
| Corporate bonds | 73,305,738 51 | 325,937 32 | - 55,330,946 79 | 17,974,791 72 | 0 00 | 17,974,791 72 |
| Government mortgage backed securities | 30,145,958 32 | 94,477 86 | - 30,781,191 42 | - 635,233 10 | 0 00 | - 635,233 10 |
| Gov't-issued commercial mortgage-backed | 701,423 03 | 2,539 78 | - 735,924 29 | - 34,501 26 | 0 00 | - 34,501 26 |
| Commercial mortgage-backed | 9,287,111 84 | 30,338 31 | - 9,513,885 75 | - 226,773 91 | 0 00 | - 226,773 91 |
| Asset backed securities | 6,779,087 11 | 24,432 39 | - 6,838,077 12 | - 58,990 01 | 0 00 | - 58,990 01 |
| Non-government backed c m o s | 17,145,445 05 | 63,237 30 | - 17,349,088 93 | - 203,643 88 | 0 00 | - 203,643 88 |
| Total fixed income | 211,248,354.03 | 1,607,455.63 | - 194,758,254.87 | 16,490,099 16 | 0.00 | 16,490,099 16 |
| Venture Capital and Partnerships | | | | | | |
| Partnerships | 10,973,302 59 | 0 00 | - 11,868,004 65 | - 894,702 06 | 0 00 | - 894,702 06 |
| Total venture capital and partnerships | 10,973,302.59 | 0.00 | - 11,868,004 65 | - 894,702 06 | 0.00 | - 894,702 06 |

Portfolio Statement

UAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Investment Transaction Summary

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| Asset Type | Transaction Amount | | Cost | Realized Gain/Loss | | Total |
|----------------------------------|--------------------|------------------|------------------|--------------------|-------------|----------------|
| | Principal | Accrued Interest | | Market | Translation | |
| <i>Sales</i> | | | | | | |
| Hedge Fund | | | | | | |
| Hedge equity | 1,015,093 83 | 0 00 | - 1,006,661 34 | 8,432 49 | 0 00 | 8,432 49 |
| Hedge event driven | 8,239,937 52 | 0 00 | - 8,000,000 00 | 239,937 52 | 0 00 | 239,937 52 |
| Hedge multi strategy | 5,087,859 14 | 0 00 | - 3,468,098 75 | 1,619,760 39 | 0 00 | 1,619,760 39 |
| Total hedge fund | 14,342,890 49 | 0.00 | - 12,474,760 09 | 1,868,130 40 | 0 00 | 1,868,130 40 |
| Cash and Cash Equivalents | | | | | | |
| Short term bills and notes | 2,716,740 52 | 2,153 65 | - 2,716,740 52 | 0 00 | 0 00 | 0 00 |
| Total cash and cash equivalents | 2,716,740 52 | 2,153 65 | - 2,716,740 52 | 0 00 | 0 00 | 0.00 |
| Total sales | 611,307,560 77 | 1,609,609 28 | - 526,854,669 43 | 84,452,891 34 | 0 00 | 84,452,891 34 |
| Total | 62,444,603.54 | 452,106.18 | 52,382,423.85 | 114,827,027.39 | 0.00 | 114,827,027.39 |

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2006

Tax ID 35-1813228

Form 990 PF

Legal Fees

Statement Number 2

Part 1

Line 16a

| Description | (A) Expense per books | (B) Net Investment Expense | (C) Adjusted Net Income | (D) Disbursements for charitable purposes (cash basis only) |
|-------------|-----------------------------|-------------------------------------|----------------------------------|--|
| | 254,669 | 109,418 | | 167,096 |
| Legal Fees | \$ 254,669 | \$ 109,418 | \$ - | \$ 167,096 |

Portfolio Statement

1 JAN 06 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|-----------------------------------|---|------------------|--|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| Canada | | | | | | | |
| 27 May 05 | BROOKFIELD PPTYS CORP COM CUSIP 112900105 | 0 00 | \$0 18 A SHARE ON 8,860 SHARES GROSS AMOUNT OF DIVIDEND \$1,594 80 LESS 15 0% CANADIAN TAX 239 22 EX DATE 05-27-05, RECORD DATE 06-01-05 | 0.00 | | 0 00 - 1,355 58 | 0.00 0 00 |
| Total Canada | | 0.00 | | 0.00 | | - 1,355.58 | 0.00 0.00 |
| Cayman Islands | | | | | | | |
| 3 Jul 06 | CF INDUS EVENT DRIVEN FUND LTD CUSIP 455699108 | 0 00 | TO REFLECT EQUALIZATION INDUS EVENT FOR 07/03/2006 | 12,871.72 | | 0.00 - 12,871 72 | 0.00 0.00 |
| Total Cayman Islands | | 0.00 | | 12,871.72 | | - 12,871.72 | 0.00 0.00 |
| International Region | | | | | | | |
| 13 Sep 05 | EXTRA SPACE STORAGE INC COM CUSIP 30225T102 | 0.00 | \$0 2275 A SHARE ON 42,050 SHARES EX DATE 09-13-05, RECORD DATE 09-15-05 | 0.00 | | 0 00 - 9,566.38 | 0.00 0 00 |
| 13 Dec 05 | EXTRA SPACE STORAGE INC COM CUSIP 30225T102 | 0 00 | \$0 2275 A SHARE ON 52,920 SHARES EX DATE 12-13-05, RECORD DATE 12-15-05 | 0 00 | | 0.00 - 12,039 30 | 0.00 0.00 |
| Total International Region | | 0.00 | | 0.00 | | - 21,605.68 | 0.00 0.00 |

Portfolio Statement

1 JAN 06 / 31 DEC 06

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|-----------------------------------|--|------------------|--|-------------------|--|-------------------|---|
| <i>Equities</i> | | | | | | | |
| Mexico | | | | | | | |
| 24 Jul 06 | ADR CEMEX SAB DE CV CUSIP 151290889 59,553 000 | 0 00 | RECEIVED 59,553 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07-14-06, EX DATE 07-24-06 | 0 00 | ADR CEMEX SAB DE CV CUSIP 151290889 119,106 000 | 0 00 0 00 | 0 00 0 00 |
| Total Mexico | | 0.00 | | 0.00 | | 0.00 | 0.00 |
| North America Region | | | | | | | |
| 24 Jan 06 | ADR TEVA PHARMACEUTICAL INDS CUSIP 881624209 | 0.00 | RECEIVED 2,155 02 SHARES IN EXCHANGE FOR 4,900 00 OF 465823102 AT A RATE OF 8471 SHARE PER 1 SHARES PER FORM OF ELECTION EFFECTIVE 2006/01/24 Shrs rec'd on acctd shares of | 0 00 | ADR TEVA PHARMACEUTICAL INDS CUSIP 881624209 2,155 020 | 0.00 81,401.68 | 0 00 0 00 |
| Total North America Region | | 0.00 | | 0.00 | | 81,401.68 | 0.00 |
| Singapore | | | | | | | |
| 30 Oct 06 | VERIGY LTD ORD SHS CUSIP Y93691106 1,058 000 | 0.00 | RECEIVED 1,175 63 SHARES AS A DISTRIBUTION OF 00846U101 AT A RATE OF 122435 SHARE PER 1 SHARE HELD STOCK DISTRIBUTION RECORD DATE 2006/10/16 EX DATE 2006/11/01 | 0.00 | VERIGY LTD ORD SHS CUSIP Y93691106 2,233 630 | 0 00 12,786 65 | 0 00 0 00 |
| Total Singapore | | 0.00 | | 0.00 | | 12,786.65 | 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|-----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 29 Nov 04 | COOPER INDUSTRIES INC COM CUSIP G24182100 | 0.00 | \$0 35 A SHARE ON 15,900 SHARES GROSS AMOUNT OF DIVIDEND \$5,565 00 LESS 0 0% TAX 0 00 EX DATE 11-29-04, RECORD DATE 12-01-04 | 0.00 | | 0.00 - 5,565 00 | 0 00 0 00 |
| 30 Dec 04 | NEW PLAN EXCEL RLTY TR INC CUSIP 648053106 | 0 00 | \$0 4125 A SHARE ON 46,400 SHARES EX DATE 12-30-04, RECORD DATE 01-03-05 | 0 00 | | 0 00 - 171.69 | 0 00 0.00 |
| 3 Feb 05 | HIGHWOODS PPTYS INC COM CUSIP 431284108 | 0 00 | \$0 425 A SHARE ON 3,600 SHARES EX DATE 02-03-05, RECORD DATE 02-07-05 | 0 00 | | 0 00 - 44 99 | 0 00 0 00 |
| 3 Feb 05 | HLTH CARE PPTY INVS INC COM CUSIP 421915109 | 0 00 | \$0 42 A SHARE ON 1,600 SHARES EX DATE 02-03-05, RECORD DATE 02-07-05 | 0 00 | | 0 00 - 240 32 / | 0 00 0.00 |
| 8 Feb 05 | BIOLASE TECH INC COM CUSIP 090911108 | 0 00 | RETURN OF CAPITAL, GAINS IN EXCESS OF COST | 0.00 | | 0 00 0 00 | 16 00 0 00 |
| 8 Feb 05 | BIOLASE TECH INC COM CUSIP 090911108 | 0.00 | \$0 01 A SHARE ON 1,600 SHARES EX DATE 02-08-05, RECORD DATE 02-10-05 | 0 00 | | 0.00 0.00 | 0.00 0 00 |
| 10 Feb 05 | HEALTHCARE RLTY TR CUSIP 421946104 | 0 00 | \$0 65 A SHARE ON 2,800 SHARES EX DATE 02-10-05, RECORD DATE 02-14-05 | 0 00 | | 0 00 - 513 26 | 0.00 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN-
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 10 Feb 05 | SERVICEMASTER CO COM CUSIP 81760N109 | 0 00 | \$0 11 A SHARE ON 5,200 SHARES EX DATE 02-10-05, RECORD DATE 02-14-05 | 0 00 | | 0 00 - 74 36 | 0 00 0 00 |
| 11 Feb 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0.00 | \$0 37 A SHARE ON 6,400 SHARES EX DATE 02-11-05, RECORD DATE 02-15-05 | 0.00 | | 0 00 - 435.84 | 0.00 0.00 |
| 15 Feb 05 | HOME PROPS INC COM CUSIP 437308103 | 0.00 | \$0 63 A SHARE ON 2,200 SHARES EX DATE 02-15-05, RECORD DATE 02-17-05 | 0 00 | | 0 00 - 767 01 | 0 00 0 00 |
| 17 Feb 05 | PLUM CREEK TIMBER CO INC COM CUSIP 729251108 | 0 00 | \$0 38 A SHARE ON 3,800 SHARES EX DATE 02-17-05, RECORD DATE 02-22-05 | 0.00 | | 0 00 - 185 79 | 0 00 0 00 |
| 18 Feb 05 | MACERICH CO COM CUSIP 554382101 | 0.00 | \$0 65 A SHARE ON 39,900 SHARES EX DATE 02-18-05, RECORD DATE 02-23-05 | 0.00 | | 0.00 - 11,034 80 | 0 00 0 00 |
| 18 Feb 05 | MACERICH CO COM CUSIP 554382101 | 0 00 | \$0 85 A SHARE ON 2,400 SHARES EX DATE 02-18-05, RECORD DATE 02-23-05 | 0.00 | | 0.00 - 663 75 | 0.00 0 00 |
| 25 Feb 05 | #REORG/SHURGUARD STORAGE CTRS INC CL A STK MERGER TO PUB 2751072 EFF 8/22/06 CUSIP 82567D104 | 0 00 | \$0 55 A SHARE ON 45,700 SHARES EX DATE 02-25-05, RECORD DATE 03-01-05 | 0 00 | | 0 00 - 6,077 19 | 0 00 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 25 Feb 05 | REGAL ENTMT GROUP CL A CL A CUSIP: 758766109 | 0 00 | \$0 30 A SHARE ON 3,000 SHARES EX DATE 02-25-05, RECORD DATE 03-01-05 | 0.00 | | 0 00 - 488.88 | 0 00 0.00 |
| 2 Mar 05 | TXU CORP COM CUSIP 873168108 | 0 00 | \$0 5625 A SHARE ON 7,900 SHARES EX DATE 03-02-05, RECORD DATE 03-04-05 | 0 00 | | 0.00 - 4,443.75 | 0 00 0.00 |
| 3 Mar 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0.00 | \$0 44 A SHARE ON 1,000 SHARES EX DATE 03-03-05, RECORD DATE 03-07-05 | 0.00 | | 0.00 - 40.12 | 0 00 0.00 |
| 9 Mar 05 | RAYONIER INC REIT CUSIP 754907103 | 0 00 | \$0 62 A SHARE ON 2,500 SHARES EX DATE 03-09-05, RECORD DATE 03-11-05 | 0.00 | | 0.00 - 322.86 | 0 00 0.00 |
| 10 Mar 05 | MCG CAP CORP COM CUSIP 58047P107 | 0 00 | \$0 42 A SHARE ON 2,600 SHARES EX DATE 03-10-05, RECORD DATE 03-14-05 | 0.00 | | 0.00 - 141.41 | 0.00 0.00 |
| 11 Mar 05 | #REORG/SUMMIT PPTYS INC CASH MERGER EFF 2/28/05 CUSIP 866239106 | 0 00 | \$0 22125 A SHARE ON 2,200 SHARES EX DATE 00-00-00, RECORD DATE 02-25-05 | 0.00 | | 0.00 0.00 | 0 00 0.00 |
| 11 Mar 05 | #REORG/SUMMIT PPTYS INC CASH MERGER EFF 2/28/05 CUSIP 866239106 | 0 00 | RETURN OF CAPITAL, GAINS IN EXCESS OF COST | 0 00 | | 0 00 0 00 | 486.75 0.00 |

Portfolio Statement

1 JAN 06 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 14 Mar 05 | BRE PPTYS INC CL A CUSIP 05564E106 | 0.00 | \$0 50 A SHARE ON 38,500 SHARES EX DATE 03-14-05, RECORD DATE 03-16-05 | 0.00 | | 0.00 - 4,814 00 | 0 00 0 00 |
| 14 Mar 05 | BRE PPTYS INC CL A CUSIP 05564E106 | 0 00 | \$0 50 A SHARE ON 2,800 SHARES EX DATE 03-14-05, RECORD DATE 03-16-05 | 0.00 | | 0.00 - 350 11 | 0 00 0.00 |
| 17 Mar 05 | DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103 | 0 00 | \$0 54 A SHARE ON 1,700 SHARES EX DATE 03-17-05, RECORD DATE 03-21-05 | 0.00 | | 0.00 - 94 64 | 0 00 0 00 |
| 24 Mar 05 | #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 | 0.00 | \$0 27 A SHARE ON 4,600 SHARES EX DATE 03-24-05, RECORD DATE 03-29-05 | 0 00 | | 0.00 - 1,127 98 | 0 00 0 00 |
| 29 Mar 05 | #REORG/CRT PROPS INC CASH MERGER EFF 9/27/05 CUSIP 22876P109 | 0 00 | \$0 35 A SHARE ON 2,500 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0 00 - 492 58 | 0 00 0 00 |
| 29 Mar 05 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP 740706106 | 0 00 | \$0 56 A SHARE ON 2,700 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0.00 - 151 40 | 0 00 0.00 |
| 29 Mar 05 | #REORG/TRIZEC PPTYS INC REIT CASH MERGER EFF 10/5/06 CUSIP 89687P107 | 0 00 | \$0 20 A SHARE ON 4,400 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0 00 - 79 04 | 0.00 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 29 Mar 05 | AFFORDABLE RESDNTL CMNTYS INC REIT CUSIP 008273104 | 0 00 | \$0 3125 A SHARE ON 2,700 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0 00 | | 0 00 - 843 75 | 0.00 0.00 |
| 29 Mar 05 | BSTN PPTYS INC CUSIP 101121101 | 0 00 | \$0 65 A SHARE ON 3,200 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0 00 - 486.80 | 0 00 0.00 |
| 29 Mar 05 | CORP OFFICE PPTYS TR COM CUSIP 22002T108 | 0 00 | \$0 255 A SHARE ON 71,900 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0.00 - 2,114 74 | 0.00 0.00 |
| 29 Mar 05 | FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A CUSIP 358434108 | 0 00 | \$0 34 A SHARE ON 2,400 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0 00 | | 0.00 - 89 54 | 0.00 0.00 |
| 29 Mar 05 | IOWA TELECOMMUNICATION SVCS INC COM STK CUSIP 462594201 | 0.00 | \$0 405 A SHARE ON 1,600 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0.00 - 648 00 | 0.00 0.00 |
| 29 Mar 05 | KILROY RLTY CORP COM CUSIP 49427F108 | 0 00 | \$0 51 A SHARE ON 2,000 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0.00 | | 0.00 - 882.85 | 0.00 0.00 |
| 29 Mar 05 | NATL HLTH INVS INC COM CUSIP, 63633D104 | 0 00 | \$0 45 A SHARE ON 900 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0 00 | | 0 00 - 33 30 | 0 00 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 29 Mar 05 | TAUBMAN CTRS INC COM CUSIP 876664103 | 0 00 | \$0 285 A SHARE ON 34,900 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0 00 | | 0 00 - 2,725 97 | 0 00 0 00 |
| 29 Mar 05 | 1ST INDL RLTY TR INC COM CUSIP 32054K103 | 0 00 | \$0 695 A SHARE ON 2,500 SHARES EX DATE 03-29-05, RECORD DATE 03-31-05 | 0 00 | | 0 00 - 1,015 39 | 0 00 0 00 |
| 30 Mar 05 | ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 | 0 00 | \$0 66 A SHARE ON 1,200 SHARES EX DATE 03-30-05, RECORD DATE 04-01-05 | 0 00 | | 0 00 - 190 87 | 0 00 0 00 |
| 30 Mar 05 | NEW PLAN EXCEL RLTY TR INC CUSIP 648053106 | 0 00 | \$0 4125 A SHARE ON 69,900 SHARES EX DATE 03-30-05, RECORD DATE 04-01-05 | 0 00 | | 0 00 - 258 64 | 0 00 0 00 |
| 30 Mar 05 | NEW PLAN EXCEL RLTY TR INC CUSIP 648053106 | 0 00 | \$0 4125 A SHARE ON 4,900 SHARES EX DATE 03-30-05, RECORD DATE 04-01-05 | 0 00 | | 0 00 - 18 13 | 0 00 0 00 |
| 31 Mar 05 | AMERN FINL RLTY TR COM CUSIP 02607P305 | 0 00 | \$0 27 A SHARE ON 5,700 SHARES EX DATE 03-31-05, RECORD DATE 04-04-05 | 0 00 | | 0 00 - 1,414.17 | 0 00 0 00 |
| 13 Apr 05 | GENERAL GROWTH PPTYS INC COM CUSIP 370021107 | 0 00 | \$0 36 A SHARE ON 7,500 SHARES EX DATE 04-13-05, RECORD DATE 04-15-05 | 0 00 | | 0 00 - 900 00 | 0 00 0 00 |

Portfolio Statement

JAN 06 31 DEC 08

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 13 Apr 05 | ISTAR FINL INC COM CUSIP 45031U101 | 0 00 | \$0 7325 A SHARE ON 1,900 SHARES EX DATE 04-13-05, RECORD DATE 04-15-05 | 0 00 | | 0 00 - 293.35 | 0.00 0 00 |
| 13 Apr 05 | UTD DOMINION RLTY TR INC MD CUSIP 910197102 | 0 00 | \$0 30 A SHARE ON 1,800 SHARES EX DATE 04-13-05, RECORD DATE 04-15-05 | 0 00 | | 0 00 - 95.31 | 0.00 0.00 |
| 15 Apr 05 | HOSPITALITY PPTYS TR COM SH BEN INT CUSIP 44108M102 | 0.00 | \$0 72 A SHARE ON 600 SHARES EX DATE 04-15-05, RECORD DATE 04-19-05 | 0.00 | | 0.00 - 13.42 | 0.00 0 00 |
| 18 Apr 05 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP 81721M109 | 0.00 | \$0 32 A SHARE ON 3,700 SHARES EX DATE 04-18-05, RECORD DATE 04-20-05 | 0 00 | | 0.00 - 421.29 | 0.00 0 00 |
| 20 Apr 05 | MILLS CORP COM CUSIP 601148109 | 0 00 | \$0 6275 A SHARE ON 2,300 SHARES EX DATE 04-20-05, RECORD DATE 04-22-05 | 0.00 | | 0.00 - 1,183.46 | 0 00 0 00 |
| 21 Apr 05 | BIOLASE TECH INC COM CUSIP 090911108 | 0 00 | \$0 01 A SHARE ON 1,600 SHARES EX DATE 04-21-05, RECORD DATE 04-25-05 | 0 00 | | 0.00 - 16.00 | 0.00 0.00 |
| 27 Apr 05 | CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225756105 | 0 00 | \$0 375 A SHARE ON 4,600 SHARES EX DATE 04-27-05, RECORD DATE 04-29-05 | 0.00 | | 0 00 - 509.08 | 0 00 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Apr 05 | RLTY INC CORP COM CUSIP 756109104 | 0.00 | \$0 11062 A SHARE ON 17,540 SHARES EX DATE 04-28-05, RECORD DATE 05-02-05 | 0 00 | | 0.00 - 144.36 | 0.00 0.00 |
| 3 May 05 | HLTH CARE PPTY INVS INC COM CUSIP 421915109 | 0 00 | \$0 42 A SHARE ON 1,600 SHARES EX DATE 05-03-05, RECORD DATE 05-05-05 | 0 00 | | 0 00 - 240 32 | 0 00 0.00 |
| 12 May 05 | HEALTHCARE RLTY TR CUSIP 421946104 | 0.00 | \$0 655 A SHARE ON 2,800 SHARES EX DATE 05-12-05, RECORD DATE 05-16-05 | 0 00 | | 0 00 - 517 21 | 0 00 0.00 |
| 12 May 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0 00 | \$0 37 A SHARE ON 6,400 SHARES EX DATE 05-12-05, RECORD DATE 05-16-05 | 0 00 | | 0 00 - 435 84 | 0 00 0.00 |
| 12 May 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0 00 | \$0 37 A SHARE ON 50,370 SHARES EX DATE 05-12-05, RECORD DATE 05-16-05 | 0 00 | | 0.00 - 3,430 20 | 0.00 0 00 |
| 12 May 05 | SERVICEMASTER CO COM CUSIP 81760N109 | 0.00 | \$0 11 A SHARE ON 5,200 SHARES EX DATE 05-12-05, RECORD DATE 05-16-05 | 0.00 | | 0.00 - 74 36 | 0 00 0 00 |
| 13 May 05 | HIGHWOODS PPTYS INC COM CUSIP 431284108 | 0 00 | \$0 425 A SHARE ON 3,600 SHARES EX DATE 05-13-05, RECORD DATE 05-17-05 | 0 00 | | 0 00 - 44 99 | 0 00 0 00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 13 May 05 | HOME PROPS INC COM CUSIP 437308103 | 0 00 | \$0 63 A SHARE ON 2,200 SHARES EX DATE 05-13-05, RECORD DATE 05-17-05 | 0 00 | | 0 00 - 767.01 | 0 00 0 00 |
| 18 May 05 | MACERICH CO COM CUSIP 554382101 | 0 00 | \$0 65 A SHARE ON 2,400 SHARES EX DATE 05-18-05, RECORD DATE 05-20-05 | 0 00 | | 0 00 - 663 75 | 0 00 0 00 |
| 18 May 05 | MACERICH CO COM CUSIP 554382101 | 0 00 | \$0 65 A SHARE ON 32,300 SHARES EX DATE 05-18-05, RECORD DATE 05-20-05 | 0 00 | | 0 00 - 8,932 93 | 0 00 0 00 |
| 18 May 05 | PLUM CREEK TIMBER CO INC COM CUSIP 729251108 | 0 00 | \$0 38 A SHARE ON 3,800 SHARES EX DATE 05-18-05, RECORD DATE 05-20-05 | 0 00 | | 0 00 - 185 79 | 0 00 0 00 |
| 23 May 05 | REVERSAL #REORG/REMEC INC CASH & STOCK MERGER TO REMEC INC SEC #2014007 EFF 5/23/05 CUSIP 759543101 | 0 00 | DELIVERED 3,600 00 SHARES OF #REORG/REMEC INC CASH & STOCK MER IN EXCHANGE FOR CASH AT A RATE OF 2 8000000000 PER SHARE EFFECTIVE 05/23/05 PLAN OF REVERSAL | - 10,080.00 | | 0 00 0 00 | 0 00 0 00 |
| 23 May 05 | #REORG/REMEC INC CASH & STOCK MERGER TO REMEC INC SEC #2014007 EFF 5/23/05 CUSIP 759543101 | 0 00 | DELIVERED 3,600 00 SHARES OF #REORG/REMEC INC CASH & STOCK MER IN EXCHANGE FOR CASH AT A RATE OF 2 8000000000 PER SHARE EFFECTIVE 05/23/05 PLAN OF MERGER | 10,080 00 | | 0 00 0 00 | 0 00 0 00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account Name LUMINA FOUNDATION
Account Number LUMIN

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 23 May 05 | #REORG/REMEC INC CASH & STOCK MERGER TO REMEC INC SEC #2014007 EFF 5/23/05 CUSIP 759543101 | 0 00 | DELIVERED 3,600 00 SHARES OF #REORG/REMEC INC CASH & STOCK MER IN EXCHANGE FOR 1,605 60 SHRS OF CUSIP NUMBER #75954320 RATE OF 0 4460000000 FOR 1 EFFECTIVE 05/23/05 PLAN OF | 0 00 | #REORG/REMEC INC CASH & STOCK MERGER TO REMEC INC SEC #2014007 EFF 5/23/05 CUSIP 759543101 -3,600 000 | 0 00 - 25,548 99 | - 6,028.06 0 00 |
| 23 May 05 | REVERSAL #REORG/REMEC INC CASH & STOCK MERGER TO REMEC INC SEC #2014007 EFF 5/23/05 CUSIP 759543101 | 0 00 | DELIVERED 3,600 00 SHARES OF #REORG/REMEC INC CASH & STOCK MER IN EXCHANGE FOR 1,605 60 SHRS OF CUSIP NUMBER #75954320 RATE OF 0 4460000000 FOR 1 REVERSAL | 0.00 | #REORG/REMEC INC CASH & STOCK MERGER TO REMEC INC SEC #2014007 EFF 5/23/05 CUSIP 759543101 3,600 000 | 0.00 25,548 99 | - 10,080.00 0.00 |
| 23 May 05 | REMEC INC COM NEW CUSIP 759543200 | 0.00 | RECEIVED 1,605 60 SHARES OF REMEC INC COM NEW IN EXCHANGE FOR 3,600 00 SHRS OF CUSIP NUMBER #75954310 RATE OF 0 4460000000 FOR 1 EFFECTIVE 05/23/05 PLAN OF MERGER | 0.00 | REMEC INC COM NEW CUSIP 759543200 1,605 600 | 0 00 9,440 93 | 0.00 0.00 |
| 23 May 05 | REVERSAL REMEC INC COM NEW CUSIP 759543200 | 0.00 | RECEIVED 1,605 60 SHARES OF REMEC INC COM NEW IN EXCHANGE FOR 3,600 00 SHRS OF CUSIP NUMBER #75954310 RATE OF 0 4460000000 FOR 1 EFFECTIVE REVERSAL | 0.00 | REMEC INC COM NEW CUSIP 759543200 -1,605 600 | 0.00 - 25,548 99 | 0 00 0 00 |
| 24 May 05 | MCG CAP CORP COM CUSIP 58047P107 | 0 00 | \$0 42 A SHARE ON 3,100 SHARES EX DATE 05-24-05, RECORD DATE 05-26-05 | 0 00 | | 0 00 - 168 61 | 0 00 0.00 |
| 27 May 05 | RLTY INC CORP COM CUSIP 756109104 | 0 00 | \$0 11062 A SHARE ON 17,540 SHARES EX DATE 05-27-05, RECORD DATE 06-01-05 | 0 00 | | 0 00 - 144 36 | 0 00 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number: UMIN
Account Name: LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 1 Jun 05 | TXU CORP COM CUSIP 873168108 | 0.00 | \$0 5625 A SHARE ON 8,000 SHARES EX DATE 06-01-05, RECORD DATE 06-03-05 | 0 00 | | 0 00 - 4,500 00 | 0 00 0 00 |
| 2 Jun 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0 00 | \$0 44 A SHARE ON 1,000 SHARES EX DATE 06-02-05, RECORD DATE 06-06-05 | 0 00 | | 0 00 - 40 12 | 0 00 0 00 |
| 2 Jun 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0 00 | \$0 44 A SHARE ON 21,910 SHARES EX DATE 06-02-05, RECORD DATE 06-06-05 | 0 00 | | 0 00 - 878 96 | 0 00 0 00 |
| 6 Jun 05 | REGAL ENTMT GROUP CL A CL A CUSIP 758766109 | 0 00 | \$0 30 A SHARE ON 3,000 SHARES EX DATE 06-06-05, RECORD DATE 06-08-05 | 0 00 | | 0 00 - 488 88 | 0 00 0 00 |
| 8 Jun 05 | RAYONIER INC REIT CUSIP 754907103 | 0 00 | \$0 62 A SHARE ON 2,500 SHARES EX DATE 06-08-05, RECORD DATE 06-10-05 | 0 00 | | 0 00 - 322 86 | 0 00 0 00 |
| 13 Jun 05 | BRE PPTYS INC CL A CUSIP 05564E108 | 0.00 | \$0 50 A SHARE ON 2,800 SHARES EX DATE 06-13-05, RECORD DATE 06-15-05 | 0.00 | | 0 00 - 350.11 | 0 00 0 00 |
| 16 Jun 05 | DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103 | 0 00 | \$0 54 A SHARE ON 1,700 SHARES EX DATE 06-16-05, RECORD DATE 06-20-05 | 0 00 | | 0 00 - 94.64 | 0 00 0 00 |

Portfolio Statement

1 JAN 08 - 31 DEC 08

Account Name LUMINA FOUNDATION
Account Number LUMIN

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 16 Jun 05 | DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103 | 0 00 | \$0 54 A SHARE ON 47,540 SHARES EX DATE 06-16-05, RECORD DATE 06-20-05 | 0.00 | | 0 00 - 2,646 69 | 0 00 0 00 |
| 22 Jun 05 | INNKEEPERS USA TR COM CUSIP 4576J0104 | 0.00 | \$0 10 A SHARE ON 18,143 SHARES EX DATE 06-22-05, RECORD DATE 06-24-05 | 0.00 | | 0 00 - 885.38 | 0 00 0.00 |
| 24 Jun 05 | #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 | 0 00 | \$0 27 A SHARE ON 4,600 SHARES EX DATE 06-24-05, RECORD DATE 06-28-05 | 0.00 | | 0.00 - 1,127 98 | 0.00 0 00 |
| 24 Jun 05 | BIOLASE TECH INC COM CUSIP 090811108 | 0 00 | \$0 01 A SHARE ON 1,600 SHARES EX DATE 06-24-05, RECORD DATE 06-28-05 | 0 00 | | 0.00 - 16 00 | 0.00 0 00 |
| 28 Jun 05 | #REORG/CRT PROPS INC CASH MERGER EFF 9/27/05 CUSIP 22876P109 | 0.00 | \$0 35 A SHARE ON 2,500 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0.00 - 492 58 | 0 00 0 00 |
| 28 Jun 05 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP 740706106 | 0.00 | \$0 56 A SHARE ON 2,700 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 151 40 | 0 00 0 00 |
| 28 Jun 05 | #REORG/TRIZEC PPTYS INC REIT CASH MERGER EFF 10/5/06 CUSIP 89687P107 | 0 00 | \$0 20 A SHARE ON 4,500 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0 00 - 80 84 | 0 00 0 00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Jun 05 | AFFORDABLE RESDNTL CMNTYS INC REIT CUSIP 008273104 | 0.00 | \$0 1875 A SHARE ON 2,700 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0.00 - 506.25 | 0.00 0.00 |
| 28 Jun 05 | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 CUSIP 01167P101 | 0 00 | \$0 20 A SHARE ON 400 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0.00 - 80 00 | 0.00 0.00 |
| 28 Jun 05 | ASHFORD HOSPITALITY TR INC COM SHS CUSIP 044103109 | 0 00 | \$0 17 A SHARE ON 900 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 88 77 | 0 00 0 00 |
| 28 Jun 05 | BSTN PPTYS INC CUSIP 101121101 | 0 00 | \$0 68 A SHARE ON 3,200 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 523 65 | 0.00 0.00 |
| 28 Jun 05 | BSTN PPTYS INC CUSIP 101121101 | 0 00 | \$0 68 A SHARE ON 31,090 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 5,087 57 | 0 00 0 00 |
| 28 Jun 05 | CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 | 0.00 | \$0 1875 A SHARE ON 14,100 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0.00 - 2,643 75 | 0 00 0 00 |
| 28 Jun 05 | CORP OFFICE PPTYS TR COM CUSIP 22002T108 | 0.00 | \$0 255 A SHARE ON 63,890 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0.00 - 1,879 15 | 0.00 0 00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Jun 05 | FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A CUSIP 358434108 | 0 00 | \$0 34 A SHARE ON 2,400 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 89 54 | 0 00 0 00 |
| 28 Jun 05 | IOWA TELECOMMUNICATION SVCS INC COM STK CUSIP 462594201 | 0.00 | \$0 405 A SHARE ON 1,600 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0 00 - 648.00 | 0 00 0 00 |
| 28 Jun 05 | KILROY RLTY CORP COM CUSIP 49427F108 | 0 00 | \$0 51 A SHARE ON 2,000 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0 00 - 882 85 | 0 00 0 00 |
| 28 Jun 05 | KILROY RLTY CORP COM CUSIP 49427F108 | 0 00 | \$0 51 A SHARE ON 11,600 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0 00 - 5,120 53 | 0 00 0 00 |
| 28 Jun 05 | MAGUIRE PPTYS INC COM CUSIP 559775101 | 0.00 | \$0 40 A SHARE ON 2,000 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 771 20 | 0 00 0 00 |
| 28 Jun 05 | MAGUIRE PPTYS INC COM CUSIP 559775101 | 0 00 | \$0 40 A SHARE ON 9,510 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0.00 | | 0 00 - 3,667 06 | 0 00 0 00 |
| 28 Jun 05 | NATL HLTH INVS INC COM CUSIP 63633D104 | 0 00 | \$0 45 A SHARE ON 900 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 33 30 | 0 00 0 00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Jun 05 | STRATEGIC HOTELS & RESORTS INC CUSIP 86272T106 | 0 00 | \$0 22 A SHARE ON 2,300 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 369 11 | 0.00 0 00 |
| 28 Jun 05 | 1ST INDL RLTY TR INC COM CUSIP 32054K103 | 0 00 | \$0 695 A SHARE ON 2,500 SHARES EX DATE 06-28-05, RECORD DATE 06-30-05 | 0 00 | | 0 00 - 1,015 39 | 0.00 0 00 |
| 29 Jun 05 | ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 | 0 00 | \$0 68 A SHARE ON 1,200 SHARES EX DATE 06-29-05, RECORD DATE 07-01-05 | 0 00 | | 0.00 - 196 66 | 0.00 0 00 |
| 29 Jun 05 | ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 | 0.00 | \$0 68 A SHARE ON 14,150 SHARES EX DATE 06-29-05, RECORD DATE 07-01-05 | 0 00 | | 0 00 - 2,318 90 | 0.00 0.00 |
| 29 Jun 05 | AMERN FINL RLTY TR COM CUSIP 02607P305 | 0.00 | \$0 27 A SHARE ON 5,700 SHARES EX DATE 06-29-05, RECORD DATE 07-04-05 | 0 00 | | 0.00 - 1,414 17 | 0.00 0 00 |
| 29 Jun 05 | NEW PLAN EXCEL RLTY TR INC CUSIP 648053106 | 0.00 | \$0 4125 A SHARE ON 4,900 SHARES EX DATE 06-29-05, RECORD DATE 07-01-05 | 0.00 | | 0.00 - 18 13 | 0.00 0.00 |
| 29 Jun 05 | RLTY INC CORP COM CUSIP 756109104 | 0 00 | \$0 11125 A SHARE ON 17,540 SHARES EX DATE 06-29-05, RECORD DATE 07-01-05 | 0 00 | | 0 00 - 145 18 | 0 00 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 08

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 7 Jul 05 | U-STORE-IT TR COM CUSIP 91274F104 | 0.00 | \$0 28 A SHARE ON 17,010 SHARES EX DATE 07-07-05, RECORD DATE 07-11-05 | 0 00 | | 0.00 - 2,571 91 | 0 00 0.00 |
| 13 Jul 05 | GENERAL GROWTH PPTYS INC COM CUSIP 370021107 | 0.00 | \$0 36 A SHARE ON 6,200 SHARES EX DATE 07-13-05, RECORD DATE 07-15-05 | 0 00 | | 0 00 - 744.00 | 0.00 0 00 |
| 13 Jul 05 | GENERAL GROWTH PPTYS INC COM CUSIP 370021107 | 0.00 | \$0 36 A SHARE ON 62,000 SHARES EX DATE 07-13-05, RECORD DATE 07-15-05 | 0.00 | | 0.00 - 7,439 99 | 0 00 0 00 |
| 13 Jul 05 | ISTAR FINL INC COM CUSIP 45031U101 | 0 00 | \$0 7325 A SHARE ON 3,100 SHARES EX DATE 07-13-05, RECORD DATE 07-15-05 | 0 00 | | 0.00 - 478 62 | 0.00 0 00 |
| 13 Jul 05 | UTD DOMINION RLTY TR INC MD CUSIP 910197102 | 0 00 | \$0 30 A SHARE ON 1,800 SHARES EX DATE 07-13-05, RECORD DATE 07-15-05 | 0.00 | | 0.00 - 95 31 | 0 00 0 00 |
| 13 Jul 05 | UTD DOMINION RLTY TR INC MD CUSIP 910197102 | 0 00 | \$0 30 A SHARE ON 24,600 SHARES EX DATE 07-13-05, RECORD DATE 07-15-05 | 0 00 | | 0.00 - 1,302 57 | 0 00 0.00 |
| 18 Jul 05 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP 81721M109 | 0 00 | \$0 32 A SHARE ON 3,700 SHARES EX DATE 07-18-05, RECORD DATE 07-20-05 | 0 00 | | 0 00 - 421 29 | 0 00 0 00 |

Portfolio Statement

1 JAN 08 - 31 DEC 08

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 19 Jul 05 | HOSPITALITY PPTYS TR COM SH BEN INT CUSIP 44106M102 | 0 00 | \$0 72 A SHARE ON 600 SHARES EX DATE 07-19-05, RECORD DATE 07-21-05 | 0 00 | | 0.00 - 13 42 | 0.00 0.00 |
| 20 Jul 05 | MILLS CORP COM CUSIP 601148109 | 0.00 | \$0 6275 A SHARE ON 2,300 SHARES EX DATE 07-20-05, RECORD DATE 07-22-05 | 0 00 | | 0.00 - 1,183.46 | 0 00 0.00 |
| 27 Jul 05 | CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225756105 | 0.00 | \$0 375 A SHARE ON 4,600 SHARES EX DATE 07-27-05, RECORD DATE 07-29-05 | 0.00 | | 0.00 - 509 08 | 0.00 0 00 |
| 28 Jul 05 | RLTY INC CORP COM CUSIP 756109104 | 0 00 | \$0 11125 A SHARE ON 17,540 SHARES EX DATE 07-28-05, RECORD DATE 08-01-05 | 0 00 | | 0 00 - 145.18 | 0.00 0.00 |
| 4 Aug 05 | HIGHWOODS PPTYS INC COM CUSIP 431284108 | 0 00 | \$0 425 A SHARE ON 3,600 SHARES EX DATE 08-04-05, RECORD DATE 08-08-05 | 0.00 | | 0.00 - 44 99 | 0 00 0 00 |
| 4 Aug 05 | HLTH CARE PPTY INVS INC COM CUSIP 421915109 | 0 00 | \$0 42 A SHARE ON 1,700 SHARES EX DATE 08-04-05, RECORD DATE 08-08-05 | 0 00 | | 0 00 - 255.34 | 0 00 0 00 |
| 5 Aug 05 | MACERICH CO COM CUSIP 554382101 | 0.00 | \$0 65 A SHARE ON 2,400 SHARES EX DATE 08-05-05, RECORD DATE 08-09-05 | 0.00 | | 0.00 - 663 75 | 0 00 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 5 Aug 05 | MACERICH CO COM CUSIP 554382101 | 0.00 | \$0 65 A SHARE ON 32,300 SHARES EX DATE 08-05-05, RECORD DATE 08-09-05 | 0.00 | | 0 00 - 8,932.93 | 0 00 0 00 |
| 11 Aug 05 | ARBOR RLTY TR INC COM CUSIP 038923108 | 0.00 | \$0 57 A SHARE ON 200 SHARES EX DATE 08-11-05, RECORD DATE 08-15-05 | 0 00 | | 0 00 - 33 70 | 0 00 0 00 |
| 11 Aug 05 | HEALTHCARE RLTY TR CUSIP 421946104 | 0.00 | \$0 66 A SHARE ON 2,800 SHARES EX DATE 08-11-05, RECORD DATE 08-15-05 | 0 00 | | 0 00 - 521 15 | 0 00 0 00 |
| 11 Aug 05 | HOME PROPS INC COM CUSIP 437306103 | 0 00 | \$0 63 A SHARE ON 2,200 SHARES EX DATE 08-11-05, RECORD DATE 08-15-05 | 0 00 | | 0 00 - 767 01 | 0 00 0 00 |
| 11 Aug 05 | SERVICEMASTER CO COM CUSIP 81760N109 | 0 00 | \$0 11 A SHARE ON 5,300 SHARES EX DATE 08-11-05, RECORD DATE 08-15-05 | 0.00 | | 0 00 - 75 79 | 0 00 0 00 |
| 12 Aug 05 | #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 | 0 00 | \$0 27 A SHARE ON 4,600 SHARES EX DATE 08-12-05, RECORD DATE 08-16-05 | 0.00 | | 0 00 - 1,127 98 | 0 00 0 00 |
| 12 Aug 05 | AMERICAN CAMPUS CMNTYS INC COM CUSIP 024835100 | 0 00 | \$0 3375 A SHARE ON 300 SHARES EX DATE 08-12-05, RECORD DATE 08-16-05 | 0 00 | | 0 00 - 30.48 | 0 00 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number: LUMIN-
Account Name: LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 12 Aug 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0 00 | \$0 37 A SHARE ON 6,400 SHARES EX DATE 08-12-05, RECORD DATE 08-16-05 | 0.00 | | 0.00 - 435 84 | 0 00 0.00 |
| 12 Aug 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0 00 | \$0 37 A SHARE ON 61,140 SHARES EX DATE 08-12-05, RECORD DATE 08-16-05 | 0 00 | | 0 00 - 4,163 63 | 0 00 0.00 |
| 15 Aug 05 | PLUM CREEK TIMBER CO INC COM CUSIP 729251108 | 0.00 | \$0 38 A SHARE ON 3,800 SHARES EX DATE 08-15-05, RECORD DATE 08-17-05 | 0.00 | | 0.00 - 185 79 | 0 00 0.00 |
| 23 Aug 05 | MCG CAP CORP COM CUSIP 58047P107 | 0.00 | \$0 42 A SHARE ON 3,100 SHARES EX DATE 08-23-05, RECORD DATE 08-25-05 | 0.00 | | 0 00 - 168 61 | 0.00 0.00 |
| 30 Aug 05 | RLTY INC CORP COM CUSIP 758109104 | 0 00 | \$0 115 A SHARE ON 11,760 SHARES EX DATE 08-30-05, RECORD DATE 09-01-05 | 0.00 | | 0 00 - 100 62 | 0.00 0.00 |
| 31 Aug 05 | TXU CORP COM CUSIP 873168108 | 0 00 | \$0 5625 A SHARE ON 6,600 SHARES EX DATE 08-31-05, RECORD DATE 09-02-05 | 0.00 | | 0 00 - 3,712 50 | 0 00 0.00 |
| 31 Aug 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0 00 | \$0 44 A SHARE ON 1,000 SHARES EX DATE 08-31-05, RECORD DATE 09-05-05 | 0 00 | | 0 00 - 40 12 | 0 00 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number: UMIN
Account Name: LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 31 Aug 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0 00 | \$0 44 A SHARE ON 21,910 SHARES EX DATE 08-31-05, RECORD DATE 09-05-05 | 0 00 | | 0 00 - 878.96 | 0 00 0.00 |
| 6 Sep 05 | REGAL ENTMT GROUP CL A CL A CUSIP 758766109 | 0 00 | \$0 30 A SHARE ON 3,000 SHARES EX DATE 09-08-05, RECORD DATE 09-08-05 | 0 00 | | 0 00 - 488.88 | 0.00 0.00 |
| 7 Sep 05 | RAYONIER INC REIT CUSIP 754907103 | 0.00 | \$0 62 A SHARE ON 2,500 SHARES EX DATE 09-07-05, RECORD DATE 09-09-05 | 0 00 | | 0 00 - 322 86 | 0.00 0 00 |
| 13 Sep 05 | BRE PPTYS INC CL A CUSIP 05564E106 | 0 00 | \$0 50 A SHARE ON 2,800 SHARES EX DATE 09-13-05, RECORD DATE 09-15-05 | 0.00 | | 0 00 - 350.11 | 0 00 0 00 |
| 15 Sep 05 | DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103 | 0.00 | \$0 54 A SHARE ON 1,800 SHARES EX DATE 09-15-05, RECORD DATE 09-19-05 | 0.00 | | 0 00 - 100 21 | 0 00 0 00 |
| 15 Sep 05 | DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103 | 0 00 | \$0 54 A SHARE ON 53,110 SHARES EX DATE 09-15-05, RECORD DATE 09-19-05 | 0 00 | | 0.00 - 2,956.79 | 0 00 0.00 |
| 20 Sep 05 | #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 | 0 00 | SHARES REMOVED FROM RECORD PER CATELLUS CORP FORM OF ELECTION | 0 00 | #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 -4,600 000 | 0 00 - 119,661 00 | 42,668 22 0.00 |

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1 JAN 06 - 31 DEC 08

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|--|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 20 Sep 05 | REVERSAL #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 | 0 00 | SHARES REMOVED FROM RECORD PER CATELLUS CORP FORM OF ELECTION REVERSAL | 0 00 | #REORG/CATELLUS DEV CORP CASH MERGER EFF 9/15/05 CUSIP 149113102 4,600 000 | 0.00 123,044.94 | - 42,668.22 0.00 |
| 20 Sep 05 | PROLOGIS SH BEN INT CUSIP. 743410102 | 0.00 | SHARES REC'D PER CATELLUS FORM OFFER PRORATED @ 72573346 FRACTIONS ROUND TO NEAREST FULL ACCEPTED SHS RECEIVE 0 822 SHS OF CUSIP#743410102 UNACCD SHS EXCHD FOR CSH @ A | 0.00 | PROLOGIS SH BEN INT CUSIP 743410102 2,743 840 | 0.00 119,661.00 | 0.00 0 00 |
| 20 Sep 05 | REVERSAL PROLOGIS SH BEN INT CUSIP 743410102 | 0 00 | SHARES REC'D PER CATELLUS FORM OFFER PRORATED @ 72573346 FRACTIONS ROUND TO NEAREST FULL ACCEPTED SHS RECEIVE 0 822 SHS OF CUSIP#743410102 REVERSAL | 0 00 | PROLOGIS SH BEN INT CUSIP 743410102 -2,743 840 | 0 00 - 123,044.94 | 0.00 0.00 |
| 28 Sep 05 | #REORG/CRT PROPS INC CASH MERGER EFF 9/27/05 CUSIP 22876P109 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$28 1348 PER SHARE PER A CASH MERGER EFFECTIVE 09/27/05 | 70,337.00 | #REORG/CRT PROPS INC CASH MERGER EFF 9/27/05 CUSIP 22876P109 -2,500 000 | 0.00 - 56,006.34 | 14,330 66 0.00 |
| 28 Sep 05 | REVERSAL #REORG/CRT PROPS INC CASH MERGER EFF 9/27/05 CUSIP 22876P109 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$28 1348 PER SHARE PER A CASH MERGER EFFECTIVE 09/27/05 REVERSAL | - 70,337.00 | #REORG/CRT PROPS INC CASH MERGER EFF 9/27/05 CUSIP 22876P109 2,500 000 | 0 00 56,991.50 | - 13,345 50 0.00 |
| 28 Sep 05 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP. 740706106 | 0 00 | \$0 56 A SHARE ON 2,700 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0 00 | | 0 00 - 151 40 | 0 00 0 00 |

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1 JAN 06 31 DEC 05

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|----------------|---|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Sep 05 | #REORG/TRIZEC PPTYS INC REIT CASH MERGER EFF 10/5/06 CUSIP 89687P107 | 0.00 | \$0 20 A SHARE ON 4,500 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0 00 - 80 84 | 0.00 0 00 |
| 28 Sep 05 | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 CUSIP 01167P101 | 0 00 | \$0 20 A SHARE ON 400 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0 00 | | 0 00 - 80 00 | 0 00 0 00 |
| 28 Sep 05 | ASHFORD HOSPITALITY TR INC COM SHS CUSIP 044103109 | 0 00 | \$0 18 A SHARE ON 900 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0 00 | | 0 00 - 93.99 | 0 00 0.00 |
| 28 Sep 05 | BSTN PPTYS INC CUSIP 101121101 | 0 00 | \$3 18 A SHARE ON 3,200 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0 00 | | 0 00 - 2,524 20 | 0 00 0 00 |
| 28 Sep 05 | BSTN PPTYS INC CUSIP 101121101 | 0.00 | \$3 18 A SHARE ON 31,090 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0 00 | | 0 00 - 24,524 16 | 0.00 0 00 |
| 28 Sep 05 | CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 | 0 00 | \$0 1875 A SHARE ON 14,200 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0 00 - 2,662 50 | 0 00 0 00 |
| 28 Sep 05 | CORP OFFICE PPTYS TR COM CUSIP 22002T108 | 0 00 | \$0 28 A SHARE ON 55,250 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 1,784 34 | 0.00 0.00 |

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JAN 06 - 31 DEC 06

Account Name: LUMINA FOUNDATION
Account Number: LUMIN

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|--|----------------|---|--------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Sep 05 | FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A CUSIP 358434108 | 0.00 | \$0 34 A SHARE ON 2,400 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 89.54 | 0.00 0.00 |
| 28 Sep 05 | INNKEEPERS USA TR COM CUSIP 4576J0104 | 0.00 | \$0 15 A SHARE ON 36,123 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 2,644.20 | 0.00 0.00 |
| 28 Sep 05 | IOWA TELECOMMUNICATION SVCS INC COM STK CUSIP 462594201 | 0.00 | \$0 405 A SHARE ON 1,600 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 648.00 | 0.00 0.00 |
| 28 Sep 05 | KILROY RLTY CORP COM CUSIP 49427F108 | 0.00 | \$0 51 A SHARE ON 2,000 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 882.85 | 0.00 0.00 |
| 28 Sep 05 | KILROY RLTY CORP COM CUSIP 49427F108 | 0.00 | \$0 51 A SHARE ON 13,287 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 5,865.21 | 0.00 0.00 |
| 28 Sep 05 | MAGUIRE PPTYS INC COM CUSIP 559775101 | 0.00 | \$0 40 A SHARE ON 2,000 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 771.20 | 0.00 0.00 |
| 28 Sep 05 | NATL HLTH INVS INC COM CUSIP 63633D104 | 0.00 | \$0 45 A SHARE ON 900 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 33.30 | 0.00 0.00 |

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1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Sep 05 | STRATEGIC HOTELS & RESORTS INC CUSIP 86272T106 | 0 00 | \$0 22 A SHARE ON 2,300 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0.00 | | 0.00 - 369.11 | 0.00 0.00 |
| 28 Sep 05 | 1ST INDL RLTY TR INC COM CUSIP 32054K103 | 0 00 | \$0 695 A SHARE ON 2,500 SHARES EX DATE 09-28-05, RECORD DATE 09-30-05 | 0 00 | | 0 00 - 1,015 39 | 0.00 0.00 |
| 29 Sep 05 | ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 | 0 00 | \$0 68 A SHARE ON 1,200 SHARES EX DATE 09-29-05, RECORD DATE 10-03-05 | 0 00 | | 0.00 - 196 66 | 0 00 0 00 |
| 29 Sep 05 | ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 | 0.00 | \$0 68 A SHARE ON 15,298 SHARES EX DATE 09-29-05, RECORD DATE 10-03-05 | 0 00 | | 0 00 - 2,507 04 | 0.00 0 00 |
| 29 Sep 05 | AMERN FINL RLTY TR COM CUSIP 02607P305 | 0.00 | \$0 27 A SHARE ON 5,700 SHARES EX DATE 09-29-05, RECORD DATE 10-03-05 | 0.00 | | 0 00 - 1,414 17 | 0 00 0 00 |
| 29 Sep 05 | NEW PLAN EXCEL RLTY TR INC CUSIP 648053106 | 0.00 | \$0 3125 A SHARE ON 4,900 SHARES EX DATE 09-29-05, RECORD DATE 10-03-05 | 0.00 | | 0 00 - 13.74 | 0 00 0.00 |
| 29 Sep 05 | RLTY INC CORP COM CUSIP 756109104 | 0.00 | \$0 11562 A SHARE ON 5,680 SHARES EX DATE 09-29-05, RECORD DATE 10-03-05 | 0 00 | | 0 00 - 50 58 | 0 00 0 00 |

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1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 5 Oct 05 | U-STORE-IT TR COM CUSIP 91274F104 | 0 00 | \$0 28 A SHARE ON 22,731 SHARES EX DATE 10-05-05, RECORD DATE 10-10-05 | 0.00 | | 0.00 - 3,436.93 | 0.00 0 00 |
| 12 Oct 05 | UTD DOMINION RLTY TR INC MD CUSIP 810197102 | 0 00 | \$0 30 A SHARE ON 1,800 SHARES EX DATE 10-12-05, RECORD DATE 10-14-05 | 0 00 | | 0.00 - 95 31 | 0 00 0 00 |
| 12 Oct 05 | UTD DOMINION RLTY TR INC MD CUSIP 810197102 | 0 00 | \$0 30 A SHARE ON 24,600 SHARES EX DATE 10-12-05, RECORD DATE 10-14-05 | 0.00 | | 0 00 - 1,302 57 | 0 00 0 00 |
| 13 Oct 05 | ISTAR FINL INC COM CUSIP 45031U101 | 0.00 | \$0 7325 A SHARE ON 3,100 SHARES EX DATE 10-13-05, RECORD DATE 10-17-05 | 0.00 | | 0 00 - 478 62 | 0.00 0 00 |
| 14 Oct 05 | GENERAL GROWTH PPTYS INC COM CUSIP 370021107 | 0 00 | \$0 41 A SHARE ON 6,200 SHARES EX DATE 10-14-05, RECORD DATE 10-18-05 | 0 00 | | 0 00 - 847.34 | 0 00 0 00 |
| 14 Oct 05 | GENERAL GROWTH PPTYS INC COM CUSIP 370021107 | 0 00 | \$0 41 A SHARE ON 68,770 SHARES EX DATE 10-14-05, RECORD DATE 10-18-05 | 0.00 | | 0 00 - 9,398 59 | 0.00 0.00 |
| 18 Oct 05 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP 81721M109 | 0.00 | \$0 32 A SHARE ON 3,700 SHARES EX DATE 10-18-05, RECORD DATE 10-20-05 | 0 00 | | 0 00 - 421.29 | 0 00 0.00 |

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JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 19 Oct 05 | HOSPITALITY PPTYS TR COM SH BEN INT CUSIP 44106M102 | 0.00 | \$0 73 A SHARE ON 600 SHARES EX DATE 10-19-05, RECORD DATE 10-21-05 | 0.00 | | 0.00 - 13 61 | 0.00 0.00 |
| 19 Oct 05 | MILLS CORP COM CUSIP 601148109 | 0.00 | \$0 6275 A SHARE ON 2,300 SHARES EX DATE 10-19-05, RECORD DATE 10-21-05 | 0.00 | | 0.00 - 1,183 46 | 0.00 0.00 |
| 19 Oct 05 | MILLS CORP COM CUSIP 601148109 | 0.00 | \$0 6275 A SHARE ON 8,890 SHARES EX DATE 10-19-05, RECORD DATE 10-21-05 | 0.00 | | 0.00 - 4,574 35 | 0.00 0.00 |
| 25 Oct 05 | ARBOR RLTY TR INC COM CUSIP 038923108 | 0.00 | \$0 65 A SHARE ON 200 SHARES EX DATE 10-25-05, RECORD DATE 10-27-05 | 0.00 | | 0.00 - 38 43 | 0.00 0.00 |
| 27 Oct 05 | CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225756105 | 0.00 | \$0 375 A SHARE ON 4,600 SHARES EX DATE 10-27-05, RECORD DATE 10-31-05 | 0.00 | | 0.00 - 509 08 | 0.00 0.00 |
| 2 Nov 05 | TECO ENERGY INC COM CUSIP 872375100 | 0.00 | \$0 19 A SHARE ON 3,700 SHARES EX DATE 11-02-05, RECORD DATE 11-04-05 | 0.00 | | 0.00 - 703 00 | 0.00 0.00 |
| 3 Nov 05 | HLTH CARE PPTY INVS INC COM CUSIP 421915109 | 0.00 | \$0 42 A SHARE ON 1,700 SHARES EX DATE 11-03-05, RECORD DATE 11-07-05 | 0.00 | | 0.00 - 255 34 | 0.00 0.00 |

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1 JAN 06 31 DEC 06

Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 9 Nov 05 | SERVICEMASTER CO COM CUSIP 81760N109 | 0.00 | \$0 11 A SHARE ON 5,300 SHARES EX DATE 11-09-05, RECORD DATE 11-14-05 | 0.00 | | 0 00 - 75 79 | 0 00 0 00 |
| 10 Nov 05 | FELCOR LODGING TR INC COM CUSIP 31430F101 | 0 00 | \$0 15 A SHARE ON 1,200 SHARES EX DATE 11-10-05, RECORD DATE 11-15-05 | 0.00 | | 0 00 - 146.40 | 0 00 0 00 |
| 10 Nov 05 | HOME PROPS INC COM CUSIP 437306103 | 0 00 | \$0 64 A SHARE ON 2,200 SHARES EX DATE 11-10-05, RECORD DATE 11-15-05 | 0 00 | | 0.00 - 779 19 | 0.00 0 00 |
| 10 Nov 05 | MACERICH CO COM CUSIP 554382101 | 0 00 | \$0 68 A SHARE ON 2,400 SHARES EX DATE 11-10-05, RECORD DATE 11-15-05 | 0.00 | | 0 00 - 694 38 | 0.00 0.00 |
| 10 Nov 05 | MACERICH CO COM CUSIP 554382101 | 0.00 | \$0 68 A SHARE ON 32,300 SHARES EX DATE 11-10-05, RECORD DATE 11-15-05 | 0 00 | | 0 00 - 9,345 22 | 0 00 0 00 |
| 14 Nov 05 | PLUM CREEK TIMBER CO INC COM CUSIP 729251108 | 0 00 | \$0 38 A SHARE ON 3,800 SHARES EX DATE 11-14-05, RECORD DATE 11-16-05 | 0 00 | | 0.00 - 185.79 | 0.00 0 00 |
| 14 Nov 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0 00 | \$0 37 A SHARE ON 9,143 SHARES EX DATE 11-14-05, RECORD DATE 11-16-05 | 0 00 | | 0 00 - 622.64 | 0 00 0.00 |

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1 JAN 06 - 31 DEC 06

Account number: UMIN
Account Name: LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 14 Nov 05 | PROLOGIS SH BEN INT CUSIP 743410102 | 0.00 | \$0 37 A SHARE ON 65,660 SHARES EX DATE 11-14-05, RECORD DATE 11-16-05 | 0.00 | | 0.00 - 4,471 44 | 0.00 0.00 |
| 15 Nov 05 | HEALTHCARE RLTY TR CUSIP 421946104 | 0.00 | \$0 66 A SHARE ON 2,800 SHARES EX DATE 11-15-05, RECORD DATE 11-17-05 | 0 00 | | 0 00 - 521 15 | 0 00 0.00 |
| 16 Nov 05 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP 740706106 | 0 00 | DIVIDEND DUE 01-04-06 \$0 56 A SHARE ON 2,700 SHARES EX DATE 11-16-05, RECORD DATE 11-18-05 | 0.00 | | 0 00 - 151 40 | 0 00 0.00 |
| 17 Nov 05 | AMERICAN CAMPUS CMNTYS INC COM CUSIP 024835100 | 0 00 | \$0 3375 A SHARE ON 300 SHARES EX DATE 11-17-05, RECORD DATE 11-21-05 | 0 00 | | 0 00 - 30 48 | 0 00 0.00 |
| 23 Nov 05 | HIGHWOODS PPTYS INC COM CUSIP 431284108 | 0.00 | \$0 425 A SHARE ON 3,600 SHARES EX DATE 11-23-05, RECORD DATE 11-28-05 | 0 00 | | 0 00 - 44 99 | 0 00 0.00 |
| 28 Nov 05 | LASALLE HOTEL PPTYS COM SH BEN INT CUSIP 517942108 | 0.00 | \$0 10 A SHARE ON 1,800 SHARES EX DATE 11-28-05, RECORD DATE 11-30-05 | 0.00 | | 0.00 - 21 05 | 0 00 0.00 |
| 28 Nov 05 | LASALLE HOTEL PPTYS COM SH BEN INT CUSIP 517942108 | 0.00 | \$0 10 A SHARE ON 25,790 SHARES EX DATE 11-28-05, RECORD DATE 11-30-05 | 0 00 | | 0 00 - 301 64 | 0 00 0.00 |

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JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|-------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 1 Dec 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0 00 | \$0 44 A SHARE ON 1,000 SHARES EX DATE 12-01-05, RECORD DATE 12-05-05 | 0 00 | | 0 00 - 40 12 | 0 00 0 00 |
| 1 Dec 05 | WEINGARTEN RLTY INVS COM CUSIP 948741103 | 0 00 | \$0 44 A SHARE ON 6,160 SHARES EX DATE 12-01-05, RECORD DATE 12-05-05 | 0 00 | | 0 00 - 247 12 | 0 00 0 00 |
| 6 Dec 05 | REGAL ENTMT GROUP CL A CL A CUSIP 758766109 | 0 00 | \$0 30 A SHARE ON 3,000 SHARES EX DATE 12-06-05, RECORD DATE 12-08-05 | 0 00 | | 0 00 - 488 88 | 0 00 0 00 |
| 7 Dec 05 | NL INDS INC COM NEW CUSIP 829156407 | 0 00 | \$0 25 A SHARE ON 1,300 SHARES EX DATE 12-07-05, RECORD DATE 12-09-05 | 0 00 | | 0 00 - 325 00 | 0 00 0 00 |
| 7 Dec 05 | RAYONIER INC REIT CUSIP 754907103 | 0 00 | \$0 47 A SHARE ON 3,750 SHARES EX DATE 12-07-05, RECORD DATE 12-09-05 | 0 00 | | 0 00 - 367 13 | 0 00 0 00 |
| 13 Dec 05 | BRE PPTYS INC CL A CUSIP 05564E108 | 0 00 | \$0 50 A SHARE ON 2,800 SHARES EX DATE 12-13-05, RECORD DATE 12-15-05 | 0 00 | | 0 00 - 350 11 | 0 00 0 00 |
| 13 Dec 05 | ISTAR FINL INC COM CUSIP 45031U101 | 0 00 | \$0 7325 A SHARE ON 3,100 SHARES EX DATE 12-13-05, RECORD DATE 12-15-05 | 0 00 | | 0 00 - 478 62 | 0 00 0 00 |

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Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 20 Dec 05 | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW CUSIP: 313747206 | 0.00 | RECEIVED SPECIAL DISTRIBUTION PAYMENT ON SHARES HELD AS OF RECORD DATE, 11/28/05 AT A RATE OF \$0.20 PER SHARE | 120.00 | | 0.00 - 120.00 | 0.00 0.00 |
| 22 Dec 05 | REVERSAL #REORG/CCE SPINCO INC N/C TO LIVE NATION INC SEC 2019355 EFFECTIVE 01-09-06 CUSIP 14985W109 | 0.00 | 1,775.00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 125 SHARE(S) OF CCE SPINCO INC COM COM FOR EACH 1 SHARE(S) OF CLEAR CHANNEL REVERSAL | 0.00 | #REORG/CCE SPINCO INC N/C TO LIVE NATION INC SEC 2019355 EFFECTIVE 01-09-06 CUSIP 14985W109 -1,775.000 | 0.00 - 19,103.56 | 0.00 0.00 |
| 22 Dec 05 | #REORG/CCE SPINCO INC N/C TO LIVE NATION INC SEC 2019355 EFFECTIVE 01-09-06 CUSIP 14985W109 | 0.00 | 1,775.00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 125 SHARE(S) OF CCE SPINCO INC COM COM FOR EACH 1 SHARE(S) OF CLEAR CHANNEL COMMUNICATIONS INC COM HELD ON | 0.00 | #REORG/CCE SPINCO INC N/C TO LIVE NATION INC SEC 2019355 EFFECTIVE 01-09-06 CUSIP 14985W109 1,775.000 | 0.00 18,883.12 | 0.00 0.00 |
| 22 Dec 05 | CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 | 0.00 | TO REFLECT ALLOCATION OF COST TO CCE SPINCO INC COM COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 12-14-05, EX DATE 12-22-05 | 0.00 | | 0.00 - 18,883.12 | 0.00 0.00 |
| 22 Dec 05 | REVERSAL CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 | 0.00 | TO REFLECT ALLOCATION OF COST TO CCE SPINCO INC COM COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 12-14-05, EX DATE 12-22-05 REVERSAL | 0.00 | | 0.00 19,103.56 | 0.00 0.00 |
| 28 Dec 05 | #REORG/TRIZEC PPTYS INC REIT CASH MERGER EFF 10/5/06 CUSIP 89687P107 | 0.00 | \$0.20 A SHARE ON 4,500 SHARES EX DATE 12-28-05, RECORD DATE 12-30-05 | 0.00 | | 0.00 - 80.84 | 0.00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|--------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 28 Dec 05 | ASHFORD HOSPITALITY TR INC COM SHS CUSIP 044103109 | 0.00 | \$0 20 A SHARE ON 3,900 SHARES EX DATE 12-28-05, RECORD DATE 12-31-05 | 0.00 | | 0 00 0 00 | 0 00 0 00 |
| 28 Dec 05 | CORP OFFICE PPTYS TR COM CUSIP 22002T108 | 0 00 | \$0 28 A SHARE ON 54,745 SHARES EX DATE 12-28-05, RECORD DATE 12-31-05 | 0 00 | | 0.00 - 1,768 03 | 0.00 0.00 |
| 28 Dec 05 | INNKEEPERS USA TR COM CUSIP 4576J0104 | 0 00 | \$0 15 A SHARE ON 36,193 SHARES EX DATE 12-28-05, RECORD DATE 12-30-05 | 0 00 | | 0 00 - 2,649 33 | 0 00 0.00 |
| 28 Dec 05 | LASALLE HOTEL PPTYS COM SH BEN INT CUSIP 517942108 | 0.00 | \$0 10 A SHARE ON 1,800 SHARES EX DATE 12-28-05, RECORD DATE 12-30-05 | 0 00 | | 0 00 - 180 00 | 0 00 0 00 |
| 28 Dec 05 | LASALLE HOTEL PPTYS COM SH BEN INT CUSIP 517942108 | 0 00 | \$0 10 A SHARE ON 25,840 SHARES EX DATE 12-28-05, RECORD DATE 12-30-05 | 0 00 | | 0 00 - 2,584 00 | 0.00 0 00 |
| 28 Dec 05 | NATL HLTH INVS INC COM CUSIP 63633D104 | 0.00 | \$0 45 A SHARE ON 900 SHARES EX DATE 12-28-05, RECORD DATE 12-30-05 | 0.00 | | 0.00 - 33 30 | 0.00 0 00 |
| 28 Dec 05 | STRATEGIC HOTELS & RESORTS INC CUSIP 86272T106 | 0 00 | \$0 22 A SHARE ON 2,300 SHARES EX DATE 12-28-05, RECORD DATE 12-30-05 | 0 00 | | 0 00 - 369 11 | 0.00 0.00 |

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|--|------------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 28 Dec 05 | 1ST INDL RLTY TR INC COM CUSIP 32054K103 | 0 00 | \$0 70 A SHARE ON 2,500 SHARES EX DATE 12-28-05, RECORD DATE 12-31-05 | 0 00 | | 0.00 - 1,022 70 | 0.00 0.00 |
| 1 Jan 06 | #REORG/MBNA CORP CASH & STK MERGER EFFECTIVE 01-01-06 CUSIP 55262L100 | 0 00 | DELIVERED 34,800 00 SHARES OF #REORG/MBNA CORP CASH & STK MERGE IN EXCHANGE FOR 17,431 32 SHRS OF CUSIP NUMBER #06050510 RATE OF 0 5009000000 FOR 1 EFFECTIVE 01-01-06 CASH | 0.00 | #REORG/MBNA CORP CASH & STK MERGER EFFECTIVE 01-01-06 CUSIP 55262L100 -34,800 000 | 0.00 - 745,729 73 | 143,550.00 0.00 |
| 1 Jan 06 | #REORG/MBNA CORP CASH & STK MERGER EFFECTIVE 01-01-06 CUSIP 55262L100 | 0 00 | DELIVERED 34,800 00 SHARES OF #REORG/MBNA CORP CASH & STK MERGE IN EXCHANGE FOR CASH AT A RATE OF 4 1250000000 PER SHARE EFFECTIVE 01-01-06 CASH & STOCK MERGER | 143,550.00 | | 0.00 0 00 | 0.00 0 00 |
| 1 Jan 06 | BANK AMER CORP COM CUSIP 060505104 | 0 00 | RECEIVED 17,431 32 SHARES OF BANK AMER CORP COM COM IN EXCHANGE FOR 34,800 00 SHRS OF CUSIP NUMBER #55262L10 RATE OF 0 5009000000 FOR 1 EFFECTIVE 01-01-06 CASH & STOCK MERGER | 0.00 | BANK AMER CORP COM CUSIP 060505104 17,431 320 | 0 00 745,729.73 | 0.00 0.00 |
| 3 Jan 06 | #REORG/VIACOM INC CL B STK MRGR 2018449 & 2018446 EFF 1/3/06 CUSIP 925524308 | 0 00 | DELIVERED 39,600 00 SHARES OF VIACOM COM CL B IN EXCHANGE FOR 19,800 00 SHRS OF CUSIP NUMBERS #92553P20 AND #12485720 RATE OF 0 5000000000 FOR 1 EFFECTIVE 01-03-06 PLN | 0.00 | #REORG/VIACOM INC CL B STK MRGR 2018449 & 2018446 EFF 1/3/06 CUSIP 925524308 -39,600 000 | 0 00 - 1,372,874 63 | 0.00 0.00 |
| 3 Jan 06 | BRIGHTPOINT INC COM NEW CUSIP 109473405 1,950 000 | 0 00 | RECEIVED 975 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-16-05, EX DATE 01-03-06 | 0 00 | BRIGHTPOINT INC COM NEW CUSIP 109473405 2,925 000 | 0 00 0 00 | 0 00 0 00 |

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1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 3 Jan 06 | CBS CORP NEW CL B CUSIP 124857202 | 0 00 | RECEIVED 19,800 00 SHARES OF CBS CORP NEW CL B IN EXCHANGE FOR 39,600 00 SHRS OF CUSIP NUMBER #92552430 RATE OF 0 5000000000 FOR 1 EFFECTIVE 01-03-06 PLN MERG /SEPARATION | 0 00 | CBS CORP NEW CL B CUSIP 124857202 19,800 000 | 0 00 544,070 22 | 0 00 0 00 |
| 3 Jan 06 | OLD REP INTL CORP COM CUSIP 680223104 6,900 000 | 0 00 | RECEIVED 1,725 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 4 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-20-05, EX DATE 01-03-06 | 0.00 | OLD REP INTL CORP COM CUSIP 680223104 8,625 000 | 0.00 0.00 | 0 00 0 00 |
| 3 Jan 06 | VIACOM INC NEW CL B CUSIP 92553P201 | 0 00 | RECEIVED 19,800 00 SHARES OF VIACOM INC NEW CL B IN EXCHANGE FOR 39,600 00 SHRS OF CUSIP NUMBER #92552430 RATE OF 0 5000000000 FOR 1 EFFECTIVE 01-03-06 PLN MERG /SEPARATION | 0.00 | VIACOM INC NEW CL B CUSIP 92553P201 19,800 000 | 0 00 828,804.41 | 0 00 0 00 |
| 3 Jan 06 | WA GROUP INTL INC COM NEW CUSIP 938862208 1,400 000 | 0 00 | RECEIVED CASH AT A RATE OF \$0 01 PER SHARE ON SHARES HELD ON 12/02/05, RECORD DATE, PER A SALE OF RIGHTS | 14 00 | WA GROUP INTL INC COM NEW CUSIP 938862208 1,400 000 | 0 00 0 00 | 14 00 0 00 |
| 5 Jan 06 | #REORG/YELLOW ROADWAY CORP N/C TO YRC WORLDWIDE INC SEC # 2019278 EFF 1/4/06 CUSIP. 985577105 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO YRC WORLDWIDE INC COM | 0.00 | #REORG/YELLOW ROADWAY CORP N/C TO YRC WORLDWIDE INC SEC # 2019278 EFF 1/4/06 CUSIP 985577105 -1,405 000 | 0.00 - 78,646 21 | 0 00 0 00 |
| 5 Jan 06 | YRC WORLDWIDE INC COM CUSIP 984249102 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM YELLOW ROADWAY CORP COM STK | 0 00 | YRC WORLDWIDE INC COM CUSIP 984249102 1,405 000 | 0 00 78,646 21 | 0 00 0 00 |

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1 JAN 06 - 31 DEC 06

Account Name LUMINA FOUNDATION
Account number LUMIN

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 6 Jan 06 | #REORG/DELIAS INC DESP SEC EFF 1/27/06 CUSIP 246911119 | 0.00 | RECEIVED 155 00 SHARES AS A RESULT OF A RIGHTS DISTRIBUTION OF 0 1153300000 SHARES OF DELIA'S INC NEW RT FOR EACH 1 SHARE(S) OF DELIA'S INC NEW COM COM HELD ON RECORD | 0 00 | #REORG/DELIAS INC DESP SEC EFF 1/27/06 CUSIP 246911119 155 000 | 0 00 0.00 | 0 00 0 00 |
| 6 Jan 06 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP 740706106 | 0 00 | DELIVERED 2,700 00 SHARES OF #REORG/PRENTIS PPTYS TR SH BEN IN010506 IN EXCHANGE FOR CASH AT A RATE OF 21 5000000000 PER SHARE EFFECTIVE 01-05-06 CASH & STOCK MERGER | 58,050.00 | | 0.00 0 00 | 0.00 0.00 |
| 6 Jan 06 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP 740706106 | 0.00 | DELIVERED 2,700 00 SHARES OF #REORG/PRENTIS PPTYS TR SH BEN IN010506 IN EXCHANGE FOR 1,863 00 SHRS OF CUSIP NUMBER #10536820 RATE OF 0 6900000000 FOR 1 EFFECTIVE 01-05-06 CASH | 0 00 | #REORG/PRENTIS PPTYS TR SH BEN INT REIT CASH & STK MGR TO SEC # 2085531 1/5/06 CUSIP 740706106 -2,700 000 | 0.00 - 96,033.82 | 16,844 27 0 00 |
| 6 Jan 06 | BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP 105368203 | 0.00 | RECEIVED 1,863 00 SHARES OF BRANDYWINE RLTY TR SH BEN INT NEW010506 IN EXCHANGE FOR 2,700 00 SHRS OF CUSIP NUMBER #74070610 RATE OF 0 6900000000 FOR 1 EFFECTIVE 01-05-06 CASH | 0 00 | BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP 105368203 1,863 000 | 0 00 54,828.09 | 0 00 0 00 |
| 6 Jan 06 | DELIA'S INC NEW COM CUSIP 246911101 | 0 00 | TO REFLECT ALLOCATION OF COST TO DELIA'S INC NEW RT RESULT OF A RIGHTS DISTRIBUTION HOLDERS OF RECORD 12-28-05 EX DATE 12-30-05 | 0 00 | | 0 00 0 00 | 0 00 0 00 |

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Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 6 Jan 06 | REORG/MCI INC PLAN OF MERGER TO VERIZON COMMUNICATIONS SEC # 2888499 EFF 1/6/06 CUSIP 552691107 | 0.00 | DELIVERED 6,900 00 SHARES OF #REORG/MCI INC PLAN OF MERGER TO IN EXCHANGE FOR 3,962 67 SHRS OF CUSIP NUMBER #92343V10 RATE OF 0 5743000000 FOR 1 EFFECTIVE 01-06-06 CASH & STK | 0 00 | REORG/MCI INC PLAN OF MERGER TO VERIZON COMMUNICATIONS SEC # 2888499 EFF 1/6/06 CUSIP 552691107 -6,900 000 | 0 00 - 178,191 81 | 0.00 0 00 |
| 6 Jan 06 | REORG/MCI INC PLAN OF MERGER TO VERIZON COMMUNICATIONS SEC # 2888499 EFF 1/6/06 CUSIP 552691107 | 0 00 | DELIVERED 6,900 00 SHARES OF #REORG/MCI INC PLAN OF MERGER TO IN EXCHANGE FOR CASH AT A RATE OF 2 7380000000 PER SHARE EFFECTIVE 01-06-06 CASH & STK MERGER | 18,892 20 | | 0.00 0 00 | 0.00 0 00 |
| 6 Jan 06 | VERIZON COMMUNICATIONS COM CUSIP 92343V104 | 0 00 | RECEIVED 3,962 67 SHARES OF VERIZON COMMUNICATIONS COM IN EXCHANGE FOR 6,900 00 SHRS OF CUSIP NUMBER #55269110 RATE OF 0 5743000000 FOR 1 EFFECTIVE 01-06-06 CASH & STK MERGER | 0.00 | VERIZON COMMUNICATIONS COM CUSIP 92343V104 3,962 670 | 0.00 159,299 61 | 0.00 0 00 |
| 9 Jan 06 | #REORG/NDC HLTH CORP CASH & STK MRGR TO NEW SEC # 2710918 EFF 1/9/06 CUSIP 639480102 | 0 00 | DELIVERED 2,100 00 SHARES OF #REORG/NDC HLTH CORP CASH & STK M IN EXCHANGE FOR CASH AT A RATE OF 14 0500000000 PER SHARE EFFECTIVE 01-09-06 CASH & STOCK MERGER | 29,505.00 | | 0 00 0.00 | 0 00 0 00 |
| 9 Jan 06 | #REORG/NDC HLTH CORP CASH & STK MRGR TO NEW SEC # 2710918 EFF 1/9/06 CUSIP 639480102 | 0 00 | DELIVERED 2,100 00 SHARES OF #REORG/NDC HLTH CORP CASH & STK M IN EXCHANGE FOR 473 13 SHRS OF CUSIP NUMBER #71356930 RATE OF 0 2253000000 FOR 1 EFFECTIVE 01-09-06 CASH & | 0.00 | #REORG/NDC HLTH CORP CASH & STK MRGR TO NEW SEC # 2710918 EFF 1/9/06 CUSIP 639480102 -2,100 000 | 0 00 - 32,172 49 | 8,992 80 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 9 Jan 06 | PAR TECH CORP COM CUSIP 698884103 500 000 | 0.00 | RECEIVED 250 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-12-05, EX DATE 01-09-06 | 0 00 | PAR TECH CORP COM CUSIP 698884103 750 000 | 0.00 0.00 | 0.00 0.00 |
| 9 Jan 06 | PER-SE TECHNOLOGIES INC COM NEW CUSIP 713569309 | 0 00 | RECEIVED 473 13 SHARES OF PER-SE TECHNOLOGIES INC COM NEW IN EXCHANGE FOR 2,100 00 SHRS OF CUSIP NUMBER #63948010 RATE OF 0 2253000000 FOR 1 EFFECTIVE 01-09-06 CASH & | 0 00 | PER-SE TECHNOLOGIES INC COM NEW CUSIP 713569309 473.130 | 0.00 11,660 29 | 0 00 0.00 |
| 10 Jan 06 | CERNER CORP COM CUSIP 156782104 1,300 000 | 0.00 | RECEIVED 1,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-30-05, EX DATE 01-10-06 | 0 00 | CERNER CORP COM CUSIP 156782104 2,600 000 | 0 00 0 00 | 0.00 0.00 |
| 10 Jan 06 | PSYCHIATRIC SOLUTIONS INC COM CUSIP 74439H108 1,000 000 | 0 00 | RECEIVED 1,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-27-05, EX DATE 01-10-06 | 0.00 | PSYCHIATRIC SOLUTIONS INC COM CUSIP 74439H108 2,000 000 | 0 00 0 00 | 0 00 0 00 |
| 12 Jan 06 | #REORG/PROTEIN DESIGN LABS INC N/C PDL BIOPHARMA INC SEC #2019410 EFF 1/9/06 CUSIP 74369L103 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO PDL BIOPHARMA INC COM | 0 00 | #REORG/PROTEIN DESIGN LABS INC N/C PDL BIOPHARMA INC SEC #2019410 EFF 1/9/06 CUSIP 74369L103 -2,900 000 | 0 00 - 58,045 02 | 0 00 0 00 |

Portfolio Statement

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Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|----------------|---|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 12 Jan 06 | DELIA'S INC RTS FRACTIONAL CUSIP EXP 02-10-06 CUSIP CEG911115 | 0 00 | RCVD 69,550 00 FRACTIONAL SHS DUE TO 0 11533 RIGHTS DIST ON DELIA'S INC 246911119 FRACTIONS ISSUED UNDER CEG911115(DIV BY 100,000)/R/D 12-28-05 | 0.00 | DELIA'S INC RTS FRACTIONAL CUSIP EXP 02-10-06 CUSIP CEG911115 69,550 000 | 0 00 0.00 | 0 00 0 00 |
| 12 Jan 06 | PDL BIOPHARMA INC COM CUSIP, 69329Y104 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/PROTEIN DESIGN LABS INC N/C PDL BIOPHARMA INC SEC #2019410 EFF 1/9/06 | 0 00 | PDL BIOPHARMA INC COM CUSIP 69329Y104 2,900 000 | 0 00 58,045 02 | 0 00 0.00 |
| 17 Jan 06 | #REORG/CCE SPINCO INC N/C TO LIVE NATION INC SEC 2019355 EFFECTIVE 01-09-06 CUSIP 14985W109 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO LIVE NATION INC COM | 0.00 | #REORG/CCE SPINCO INC N/C TO LIVE NATION INC SEC 2019355 EFFECTIVE 01-09-06 CUSIP 14985W109 -1,775 000 | 0 00 - 18,883 12 | 0 00 0 00 |
| 17 Jan 06 | COLDWATER CREEK INC COM CUSIP 193068103 1,800 000 | 0 00 | RECEIVED 900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-23-05, EX DATE 01-17-06 | 0 00 | COLDWATER CREEK INC COM CUSIP 193068103 2,700 000 | 0 00 0.00 | 0.00 0 00 |
| 17 Jan 06 | LIVE NATION INC COM CUSIP 538034109 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/CCE SPINCO INC , N/C TO LIVE NATION INC , SEC 2019355 EFFECTIVE 01-09-06 | 0 00 | LIVE NATION INC COM CUSIP 538034109 1,775 000 | 0 00 18,883 12 | 0 00 0 00 |

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Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|----------------|--|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 17 Jan 06 | LKQ CORP COM LKQ CORP CUSIP 501889208 1,000 000 | 0.00 | RECEIVED 1,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 01-03-06, EX DATE 01-17-06 | 0 00 | LKQ CORP COM LKQ CORP CUSIP 501889208 2,000 000 | 0 00 0.00 | 0 00 0.00 |
| 17 Jan 06 | PAPA JOHNS INTL INC COM CUSIP 698813102 1,200 000 | 0.00 | RECEIVED 1,200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-23-05, EX DATE 01-17-06 | 0 00 | PAPA JOHNS INTL INC COM CUSIP 698813102 2,400 000 | 0.00 0.00 | 0 00 0.00 |
| 24 Jan 06 | #REORG/IVAX CORP CASH MERGER EFF 1/26/06 CUSIP 465823102 | 0 00 | DELIVERED 4,900 00 SHARES IN EXCHANGE FOR 2,155 02 SHARES OF 881624209 AT A RATE OF 8471 SHARES PER 1 SHARE PER FORM OF ELECTION ALSO RECEIVED CASH AT A RATE OF 28 00 PER 1 | 0 00 | #REORG/IVAX CORP CASH MERGER EFF 1/26/06 CUSIP 465823102 -4,900 000 | 0 00 - 81,401.68 | 61,256 00 0.00 |
| 24 Jan 06 | #REORG/IVAX CORP CASH MERGER EFF 1/26/06 CUSIP 465823102 | 0.00 | CASH RECEIVED AT A RATE OF 26 00 PER 1 00 SHARE EXPIRATION DATE OF 2006/01/24 CUSIP 465823102 PER FORM OF ELECTION Cash rec'd on unaccepted shares of #465823102 @ rate of | 61,256 00 | | 0.00 0 00 | 0 00 0 00 |
| 26 Jan 06 | #REORG/LAQUINTA CORP CASH MERGER EFF 1/25/06 CUSIP 50419U202 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$11 25 PER SHARE PER A CASH MERGER EFFECTIVE 01-25-06 | 90,000 00 | #REORG/LAQUINTA CORP CASH MERGER EFF 1/25/06 CUSIP 50419U202 -8,000 000 | 0 00 - 70,559 10 | 19,440 90 0 00 |
| 30 Jan 06 | #REORG/AMERITRADE HLDG CORP N/C TO AMERITRADE HOLDIN # 2019659 EFF 1/24/06 CUSIP 03074K100 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO TO AMERITRADE HLDG CORP COM STK | 0 00 | #REORG/AMERITRADE HLDG CORP N/C TO AMERITRADE HOLDIN # 2019659 EFF 1/24/06 CUSIP 03074K100 -6,700 000 | 0 00 - 85,318 02 | 0 00 0 00 |

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 30 Jan 06 | #REORG/VINTAGE PETE INC CASH & STK MERGER TO OCCIDENTAL 2669376 EFF 1/30/06 CUSIP 927460105 | 0 00 | DELIVERED 1,100 00 SHARES OF #REORG/VINTAGE PETE INC CASH & ST IN EXCHANGE FOR CASH AT A RATE OF 20 0000000000 PER SHARE EFFECTIVE 01-30-06 CASH & STOCK MERGER | 22,000 00 | | 0.00 0 00 | 0 00 0.00 |
| 30 Jan 06 | #REORG/VINTAGE PETE INC CASH & STK MERGER TO OCCIDENTAL 2669376 EFF 1/30/06 CUSIP 927460105 | 0 00 | DELIVERED 1,100 00 SHARES OF #REORG/VINTAGE PETE INC CASH & ST IN EXCHANGE FOR 462 00 SHRS OF CUSIP NUMBER #67459910 RATE OF 0 4200000000 FOR 1 EFFECTIVE 01-30-06 CASH & | 0 00 | #REORG/VINTAGE PETE INC CASH & STK MERGER TO OCCIDENTAL 2669376 EFF 1/30/06 CUSIP 927460105 -1,100 000 | 0.00 - 57,572.90 | 7,596.38 0.00 |
| 30 Jan 06 | MERCANTILE BANKSHARES CORP COM CUSIP 587405101 1,200 000 | 0 00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 01-20-06, EX DATE 01-30-06 | 0.00 | MERCANTILE BANKSHARES CORP COM CUSIP 587405101 1,800 000 | 0 00 0.00 | 0 00 0.00 |
| 30 Jan 06 | OCCIDENTAL PETE CORP COM CUSIP 674599105 | 0 00 | RECEIVED 462 00 SHARES OF OCCIDENTAL PETE CORP COM IN EXCHANGE FOR 1,100 00 SHRS OF CUSIP NUMBER #92746010 RATE OF 0 4200000000 FOR 1 EFFECTIVE 01-30-06 CASH & STOCK MERGER | 0 00 | OCCIDENTAL PETE CORP COM CUSIP 674599105 462 000 | 0 00 43,169 28 | 0 00 0.00 |
| 30 Jan 06 | TD AMERITRADE HLDG CORP COM STK CUSIP 87236Y108 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/AMERITRADE HLDG CORP N/C TO AMERITRADE HOLDIN # 2019659 EFF 1/24/06 | 0.00 | TD AMERITRADE HLDG CORP COM STK CUSIP 87236Y108 6,700 000 | 0.00 85,318 02 | 0.00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 31 Jan 06 | #REORG/CERTEGY INC N/C TO FID NATIL INFO SVCS SEC # 2019850 EFF 1/31/06 CUSIP 156880106 | 0 00 | DELIVERED 2,600 00 SHARES OF CERTEGY INC COM IN EXCHANGE FOR 2,600 00 SHRS OF CUSIP NUMBER #31620M10 RATE OF 1 0000000000 FOR 1 EFFECTIVE 01-31-06 NAME CHANGE | 0 00 | #REORG/CERTEGY INC N/C TO FID NATIL INFO SVCS SEC # 2019850 EFF 1/31/06 CUSIP 156880106 -2,600 000 | 0 00 - 90,263.00 | 0.00 0 00 |
| 31 Jan 06 | #REORG/DEX MEDIA INC CASH & STK MGR RH DONNELLEY CORP SEC # 2755385 EFF 1/31/06 CUSIP 25212E100 | 0 00 | DELIVERED 3,000 00 SHARES OF DEX MEDIA INC COM IN EXCHANGE FOR CASH AT A RATE OF 12 3000000000 PER SHARE EFFECTIVE 01-31-06 CASH & STOCK MERGER | 36,900 00 | | 0 00 0 00 | 0 00 0 00 |
| 31 Jan 06 | #REORG/DEX MEDIA INC CASH & STK MGR RH DONNELLEY CORP SEC # 2755385 EFF 1/31/06 CUSIP 25212E100 | 0 00 | DELIVERED 3,000 00 SHARES OF DEX MEDIA INC COM IN EXCHANGE FOR 724 62 SHRS OF CUSIP NUMBER #74955W30 RATE OF 0 2415400000 FOR 1 EFFECTIVE 01-31-06 CASH & STOCK MERGER | 0.00 | #REORG/DEX MEDIA INC CASH & STK MGR RH DONNELLEY CORP SEC # 2755385 EFF 1/31/06 CUSIP 25212E100 -3,000 000 | 0.00 - 72,674.20 | 11,159 44 0.00 |
| 31 Jan 06 | #REORG/GA PAC CORP CASH MERGER EFF 12/23/05 CUSIP 373298108 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$48 00 PER SHARE PER A CASH MERGER EFFECTIVE 12-23-05 | 307,200 00 | #REORG/GA PAC CORP CASH MERGER EFF 12/23/05 CUSIP 373298108 -6,400 000 | 0.00 - 233,573 20 | 73,626 80 0 00 |
| 31 Jan 06 | #REORG/REEBOK INTL CASH MERGER EFFECTIVE 01-31-06 CUSIP 758110100 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$59 00 PER SHARE PER A CASH MERGER EFFECTIVE 01-31-06 | 53,100.00 | #REORG/REEBOK INTL CASH MERGER EFFECTIVE 01-31-06 CUSIP 758110100 -900 000 | 0.00 - 50,962 00 | 2,138 00 0 00 |
| 31 Jan 06 | FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP 31620M106 | 0 00 | RECEIVED 2,600 00 SHARES OF FIDELITY NATL INFORMATION SVCS IN IN EXCHANGE FOR 2,600 00 SHRS OF CUSIP NUMBER #15688010 RATE OF 1 0000000000 FOR 1 EFFECTIVE 01-31-06 NAME CHANGE | 0 00 | FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP 31620M106 2,600 000 | 0 00 90,263 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 31 Jan 06 | R H DONNELLEY CORP COM NEW CUSIP: 74955W307 | 0.00 | RECEIVED 724 62 SHARES OF R H DONNELLEY CORP COM NEW IN EXCHANGE FOR 3,000 00 SHRS OF CUSIP NUMBER #25212E10 RATE OF 0 2415400000 FOR 1 EFFECTIVE 01-31-06 CASH & STOCK MERGER | 0 00 | R H DONNELLEY CORP COM NEW CUSIP 74955W307 724 620 | 0.00 46,933 64 | 0 00 0.00 |
| 2 Feb 06 | #REORG/ALAMOSA HOLDINGS INC CASH MERGER EFF 2/1/06 CUSIP 011589108 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$18 75 PER SHARE PER A CASH MERGER EFFECTIVE 2-1-06 | 82,650 00 | #REORG/ALAMOSA HOLDINGS INC CASH MERGER EFF 2/1/06 CUSIP 011589108 -4,408 000 | 0.00 - 56,679 32 | 25,970 68 0.00 |
| 2 Feb 06 | #REORG/ALLOY INC REV SPLIT TO ALLOY INC NEW 2020015 EFF 2/1/06 CUSIP 019855105 | 0 00 | DELIVERED 2,700 00 SHARES OF #REORG/ALLOY INC REV SPLIT TO ALL020106 IN EXCHANGE FOR 675 00 SHRS OF CUSIP NUMBER #01985530 RATE OF 0 25000000000 FOR 1 EFFECTIVE 02-01-06 REV | 0 00 | #REORG/ALLOY INC REV SPLIT TO ALLOY INC NEW 2020015 EFF 2/1/06 CUSIP 019855105 -2,700 000 | 0.00 - 7,283 74 | 0 00 0.00 |
| 2 Feb 06 | #REORG/AMERN HEALTHWAYS INC N/C TO HEALTHWAYS INC TNT# 2020016 EFF 2/1/06 CUSIP 02649V104 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO HEALTHWAYS INC COM STK | 0.00 | #REORG/AMERN HEALTHWAYS INC N/C TO HEALTHWAYS INC TNT# 2020016 EFF 2/1/06 CUSIP 02649V104 -1,500 000 | 0 00 - 46,380.28 | 0.00 0 00 |
| 2 Feb 06 | #REORG/ENGINEERED SUPPORT CASH & STK MERGER TO DRS TECHNOLOGIES SEC # 2226267 CUSIP 292866100 | 0 00 | DELIVERED 1,500 00 SHARES OF ENGINEERED SUPPORT SYS INC COM 013106 IN EXCHANGE FOR CASH AT A RATE OF 30 1000000000 PER SHARE EFFECTIVE 01-31-06 CASH & STOCK MERGER | 45,150.00 | | 0 00 0 00 | 0.00 0.00 |
| 2 Feb 06 | #REORG/ENGINEERED SUPPORT CASH & STK MERGER TO DRS TECHNOLOGIES SEC # 2226267 CUSIP 292866100 | 0 00 | DELIVERED 1,500 00 SHARES OF ENGINEERED SUPPORT SYS INC COM 013106 IN EXCHANGE FOR 394 20 SHRS OF CUSIP NUMBER #23330X10 RATE OF 0 2628000000 FOR 1 EFFECTIVE 01-31-06 CASH & | 0 00 | #REORG/ENGINEERED SUPPORT CASH & STK MERGER TO DRS TECHNOLOGIES SEC # 2226267 CUSIP 292866100 -1,500 000 | 0.00 - 57,461.77 | 7,171 57 0.00 |

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|----------------------|--|---------------|---|----------------|---|----------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 2 Feb 06 | ALLOY INC COM NEW STK CUSIP 019855303 | 0 00 | RECEIVED 675 00 SHARES OF ALLOY INC COM NEW STK 020106 IN EXCHANGE FOR 2,700 00 SHRS OF CUSIP NUMBER #01985510 RATE OF 0 2500000000 FOR 1 EFFECTIVE 02-01-06 REV SPLIT | 0 00 | ALLOY INC COM NEW STK CUSIP 019855303 675 000 | 0 00 7,283 74 | 0 00 0 00 |
| 2 Feb 06 | DRS TECHNOLOGIES INC COM CUSIP 23330X100 | 0 00 | RECEIVED 394 20 SHARES OF DRS TECHNOLOGIES INC COM 013106 IN EXCHANGE FOR 1,500 00 SHRS OF CUSIP NUMBER #29286610 RATE OF 0 2628000000 FOR 1 EFFECTIVE 01-31-06 CASH & STOCK MERGER | 0.00 | DRS TECHNOLOGIES INC COM CUSIP 23330X100 394 200 | 0 00 19,483.34 | 0 00 0.00 |
| 2 Feb 06 | HEALTHWAYS INC COM STK CUSIP 422245100 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/AMERN HEALTHWAYS INC N/C TO HEALTHWAYS INC TNT# 2020016 EFF 2/1/06 | 0 00 | HEALTHWAYS INC COM STK CUSIP 422245100 1,500 000 | 0 00 46,380.28 | 0 00 0.00 |
| 3 Feb 06 | #REORG/COMPUTER ASSOC INTL INC NAME CHANGE TO CA INC 2020021 CUSIP 204912109 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CA INC COM COM | 0.00 | #REORG/COMPUTER ASSOC INTL INC NAME CHANGE TO CA INC 2020021 CUSIP 204912109 -12,100 000 | 0 00 - 326,884 40 | 0 00 0 00 |
| 3 Feb 06 | #REORG/POTLATCH CORP REIT FORMATION TO POTLATCH HLDG 2002024 EFF 1/31/06 CUSIP 737628107 | 0 00 | DELIVERED 200 00 SHARES OF #REORG/POTLATCH CORP REIT FORMATI IN EXCHANGE FOR 200 00 SHRS OF CUSIP NUMBER #73763010 RATE OF 1 0000000000 FOR 1 EFFECTIVE 02-03-06 FORMATION | 0.00 | #REORG/POTLATCH CORP REIT FORMATION TO POTLATCH HLDG 2002024 EFF 1/31/06 CUSIP 737628107 -200 000 | 0 00 - 9,437 00 | 0 00 0 00 |

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|----------------------|---|---------------|--|----------------|---|----------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 3 Feb 06 | CA INC COM CUSIP 12673P105 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/COMPUTER ASSOCIATES INTL INC NAME CHANGE TO CA INC 2020021 | 0.00 | CA INC COM CUSIP 12673P105 12,100 000 | 0.00 326,884 40 | 0.00 0 00 |
| 3 Feb 06 | POTLATCH CORP NEW COM STK CUSIP 737630103 | 0.00 | RECEIVED 200 00 SHARES OF POTLATCH CORP NEW COM STK IN EXCHANGE FOR 200 00 SHRS OF CUSIP NUMBER #73762810 RATE OF 1 00000000000 FOR 1 EFFECTIVE 02-03-06 FORMATION OF HOLDINGS | 0.00 | POTLATCH CORP NEW COM STK CUSIP 737630103 200 000 | 0 00 9,437 00 | 0.00 0 00 |
| 7 Feb 06 | #REORG OFFSHORE LOGISTICS INC N/C TO BRISTOW GROUP INC TNT# 2020108 CUSIP 676255102 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO BRISTOW GROUP INC COM COM | 0.00 | #REORG OFFSHORE LOGISTICS INC N/C TO BRISTOW GROUP INC TNT# 2020108 CUSIP 676255102 -1,200 000 | 0 00 - 38,410.00 | 0 00 0 00 |
| 7 Feb 06 | #REORG/SIEBEL SYSTEMS INC CASH MERGER EFF 1/31/06 CUSIP 826170102 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF 10 66 PER SHARE PER A CASH MERGER EFFECTIVE 01-31-06 | 132,184.00 | #REORG/SIEBEL SYSTEMS INC CASH MERGER EFF 1/31/06 CUSIP 826170102 -12,400 000 | 0 00 - 108,228 73 | 23,955 27 0.00 |
| 7 Feb 06 | BRISTOW GROUP INC COM CUSIP 110394103 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG OFFSHORE LOGISTICS INC N/C TO BRISTOW GROUP INC TNT# 2020108 | 0 00 | BRISTOW GROUP INC COM CUSIP 110394103 1,200 000 | 0.00 38,410 00 | 0.00 0 00 |
| 9 Feb 06 | #REORG/AML RESDNTL PPTYS TR CASH MERGER EFF 2/7/06 CUSIP 001735109 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$37 952667 PER SHARE PER CASH MERGER EFFECTIVE 2-7-06 | 26,566 87 | #REORG/AML RESDNTL PPTYS TR CASH MERGER EFF 2/7/06 CUSIP 001735109 -700 000 | 0 00 - 19,964 00 | 6,602 87 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|--|----------------|--|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 10 Feb 06 | #REORG/BIMINI MTG MGMT INC CL A N/C TO OPTUM INC 2020153 EFF 02-06-06 CUSIP 09031E400 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO OPTUM INC CL A COM STK | 0 00 | #REORG/BIMINI MTG MGMT INC CL A N/C TO OPTUM INC 2020153 EFF 02-06-06 CUSIP 09031E400 -2,600 000 | 0 00 - 39,034 93 | 0.00 0.00 |
| 10 Feb 06 | #REORG/HUDSON UTD BANCORP CASH & STK MGR TO TD BANKNORTH 2012444 EFF 1/31/06 CUSIP 444165104 | 0 00 | DELIVERED 2,500 00 SHARES IN EXCHANGE FOR 3,106 48 SHARES OF 87235A101 AT A RATE OF 1 242592 SHARES PER 1 SHARE PER FORM OF ELECTION ALSO RECEIVED CASH AT A RATE OF 5 81 PER 1 | 0 00 | #REORG/HUDSON UTD BANCORP CASH & STK MGR TO TD BANKNORTH 2012444 EFF 1/31/06 CUSIP 444165104 -2,500 000 | 0.00 - 91,427 54 | 11,694.27 0.00 |
| 10 Feb 06 | #REORG/HUDSON UTD BANCORP CASH & STK MGR TO TD BANKNORTH 2012444 EFF 1/31/06 CUSIP 444165104 | 0 00 | CASH RECEIVED AT A RATE OF 5 81 PER 1 00 SHARE EXPIRATION DATE OF 2006/01/26 CUSIP 444165104 PER FORM OF ELECTION CASH RATE 5 81 | 14,525 00 | | 0.00 0.00 | 0.00 0.00 |
| 10 Feb 06 | #REORG/PROVIDE COMM INC CASH MERGER EFF 2/9/06 CUSIP 74373W103 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$33 75 PER SHARE PER A CASH MERGER EFFECTIVE 2-9-06 | 23,625 00 | #REORG/PROVIDE COMM INC CASH MERGER EFF 2/9/06 CUSIP 74373W103 -700 000 | 0.00 - 21,746 95 | 1,878 05 0 00 |
| 10 Feb 06 | OPTUM INC CL A COM STK CUSIP 68384A100 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/BIMINI MTG MGMT INC CL A, N/C TO OPTUM INC 2020153 EFF 02-06-06 | 0 00 | OPTUM INC CL A COM STK CUSIP 68384A100 2,600 000 | 0.00 39,034.93 | 0.00 0.00 |
| 10 Feb 06 | TD BANKNORTH INC COM STK CUSIP 87235A101 | 0 00 | RECEIVED 3,106 48 SHARES IN EXCHANGE FOR 2,500 00 OF 444165104 AT A RATE OF 1 242591 SHARES PER 1 SHARES PER FORM OF ELECTION EFFECTIVE 2006/01/26 STOCK RATE PRORATED | 0.00 | TD BANKNORTH INC COM STK CUSIP 87235A101 3,106 480 | 0.00 88,596.81 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|--|----------------|--|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 15 Feb 06 | #REORG LINENS N THINGS INC COM CASH MERGER EFF 02/14/06 CUSIP 535679104 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$28 00 PER SHARE PER A CASH MERGER EFFECTIVE 2-14-06 AND SWING DATE 2-15-06 | 95,424 00 | #REORG LINENS N THINGS INC COM CASH MERGER EFF 02/14/06 CUSIP 535679104 -3,408 000 | 0 00 - 90,366 90 | 5,057 10 0 00 |
| 16 Feb 06 | JOS A BK CLOTHIERS INC COM CUSIP, 480838101 700 000 | 0 00 | RECEIVED 175 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 4 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 01-27-06, EX DATE 02-16-06 | 0 00 | JOS A BK CLOTHIERS INC COM CUSIP 480838101 875 000 | 0.00 0 00 | 0 00 0.00 |
| 17 Feb 06 | #REORG/MICROMUSE INC CASH MERGER EFF 2/14/06 CUSIP 595094103 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$10 00 PER SHARE PER A CASH MERGER EFFECTIVE 02/14/06 | 20,000 00 | #REORG/MICROMUSE INC CASH MERGER EFF 2/14/06 CUSIP 595094103 -2,000 000 | 0 00 - 10,086 34 | 9,913.66 0 00 |
| 17 Feb 06 | JAMDAT MOBILE INC COM CUSIP 47023T100 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$27 00 PER SHARE PER A CASH MERGER EFFECTIVE 2-15-06 CUSIP 47023T100 | 21,600 00 | JAMDAT MOBILE INC COM CUSIP 47023T100 -800 000 | 0.00 - 16,949 36 | 4,650 64 0.00 |
| 21 Feb 06 | AETNA INC CUSIP 00817Y108 7,300 000 | 0 00 | RECEIVED 7,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-07-06, EX DATE 02-21-06 | 0.00 | AETNA INC CUSIP 00817Y108 14,600 000 | 0.00 0 00 | 0 00 0 00 |
| 22 Feb 06 | #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/06 CUSIP 458771102 1,300 000 | 0 00 | RECEIVED 650 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-06-06, EX DATE 02-22-06 | 0 00 | #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/06 CUSIP 458771102 1,950 000 | 0.00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|---|----------------|---|----------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 22 Feb 06 | BROADCOM CORP CL A CL A CUSIP 111320107 6,900 000 | 0.00 | RECEIVED 3,450 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-06-06, EX DATE 02-22-06 | 0 00 | BROADCOM CORP CL A CL A CUSIP 111320107 10,350 000 | 0 00 0.00 | 0 00 0.00 |
| 22 Feb 06 | FIRST CASH FINANCIAL SERVICES INC CUSIP 31942D107 1,100 000 | 0.00 | RECEIVED 1,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-06-06, EX DATE 02-22-06 | 0.00 | FIRST CASH FINANCIAL SERVICES INC CUSIP 31942D107 2,200 000 | 0 00 0.00 | 0 00 0.00 |
| 22 Feb 06 | ITT CORP INC COM CUSIP 450911102 2,300 000 | 0 00 | RECEIVED 2,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-07-06, EX DATE 02-22-06 | 0 00 | ITT CORP INC COM CUSIP 450911102 4,600 000 | 0 00 0.00 | 0 00 0.00 |
| 23 Feb 06 | PEABODY ENERGY CORP COM STK CUSIP 704549104 3,300 000 | 0.00 | RECEIVED 3,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-07-06, EX DATE 02-23-06 | 0 00 | PEABODY ENERGY CORP COM STK CUSIP 704549104 6,600 000 | 0 00 0 00 | 0 00 0 00 |
| 24 Feb 06 | #REORG/ANIMAS CORP CASH MERGER EFF 2/17/06 CUSIP 03525Y105 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$24 50 PER SHARE PER A CASH MERGER EFFECTIVE 02/17/06 | 26,950 00 | #REORG/ANIMAS CORP CASH MERGER EFF 2/17/06 CUSIP 03525Y105 -1,100 000 | 0 00 - 19,932 19 | 7,017 81 0.00 |
| 27 Feb 06 | #REORG/SCIENTIFIC-ATL INC CASH MERGER EFF 2/24/06 CUSIP 808655104 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$43 00 PER SHARE PER A CASH MERGER EFFECTIVE 02-24-06 | 154,800 00 | #REORG/SCIENTIFIC-ATL INC CASH MERGER EFF 2/24/06 CUSIP 808655104 -3,600 000 | 0.00 - 108,998 88 | 45,801 12 0.00 |

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|----------------------|--|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 27 Feb 06 | CELGENE CORP COM CUSIP 151020104 4,200 000 | 0.00 | RECEIVED 4,200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-17-06, EX DATE 02-27-06 | 0 00 | CELGENE CORP COM CUSIP 151020104 8,400 000 | 0 00 0 00 | 0.00 0.00 |
| 27 Feb 06 | EAGLE MATLS INC COM CUSIP 26969P108 600 000 | 0 00 | RECEIVED 1,200 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-10-06, EX DATE 02-27-06 | 0.00 | EAGLE MATLS INC COM CUSIP 26969P108 1,800 000 | 0 00 0 00 | 0.00 0.00 |
| 28 Feb 06 | #REORG PARAMETRIC TECH CORP REV SPLIT TO PARAMETRIC TECH TO 2019851 EFF 02-28-06CUSIP 699173100 | 0.00 | DELIVERED 10,500 00 SHARES OF #REORG PARAMETRIC TECH CORP REV S IN EXCHANGE FOR 4,200 00 SHRS OF CUSIP NUMBER #69917320 RATE OF 0 4000000000 FOR 1 EFFECTIVE 02-28-06 REVERSE | 0 00 | #REORG PARAMETRIC TECH CORP REV SPLIT TO PARAMETRIC TECH TO 2019851 EFF 02-28-06CUSIP 699173100 -10,500 000 | 0 00 - 58,678 21 | 0 00 0 00 |
| 28 Feb 06 | PARAMETRIC TECHNOLOGY CORP COM NEW STK CUSIP 699173209 | 0 00 | RECEIVED 4,200 00 SHARES OF PARAMETRIC TECHNOLOGY CORP COM NE IN EXCHANGE FOR 10,500 00 SHRS OF CUSIP NUMBER #69917310 RATE OF 0 4000000000 FOR 1 EFFECTIVE 02-28-06 REVERSE | 0 00 | PARAMETRIC TECHNOLOGY CORP COM NEW STK CUSIP 699173209 4,200 000 | 0 00 58,678.21 | 0.00 0.00 |
| 1 Mar 06 | #REORG/AUG TECH CORP CASH MERGER EFF 2/15/06 CUSIP 05106U105 | 0 00 | CASH RECEIVED AT A RATE OF 1 8316 PER SHARE(RATE ADJUSTMENT) OLD RATE WAS 1 84 A SHARE | 4,029 52 | | 0 00 0 00 | 0 00 0 00 |
| 1 Mar 06 | #REORG/AUG TECH CORP CASH MERGER EFF 2/15/06 CUSIP 05106U105 | 0 00 | DELIVERED 2,200 00 SHARES IN EXCHANGE FOR 1,383 58 SHARES OF 781270103 AT A RATE OF 6289 SHARES PER 1 SHARE PER FORM OF ELECTION ALSO RECEIVED CASH AT A RATE OF 1 84 PER 1 | 0 00 | #REORG/AUG TECH CORP CASH MERGER EFF 2/15/06 CUSIP 05106U105 -2,200 000 | 0 00 - 21,259 79 | 4,029 52 0.00 |

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|----------------------|---|------------------|---|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 1 Mar 06 | #REORG/WESTCORP INC STK MERGER TO WACHOVIA CORP SEC # 2893758 EFF 1/17/06 CUSIP 957907108 | 0.00 | DELIVERED 1,300 00 SHARES OF #REORG/WESTCORP INC STK MERGER TO IN EXCHANGE FOR 1,657 37 SHRS OF CUSIP NUMBER #92990310 RATE OF 1 2749000000 FOR 1 EFFECTIVE 03-01-06 STOCK | 0 00 | #REORG/WESTCORP INC STK MERGER TO WACHOVIA CORP SEC # 2893758 EFF 1/17/06 CUSIP 957907108 -1,300 000 | 0 00 - 59,555.50 | 0 00 0 00 |
| 1 Mar 06 | #REORG/WFS FINL INC STK MERGER TO WACHOVIA CORP 2ND 2893758 EFF 3/1/06 CUSIP 92923B106 | 0.00 | DELIVERED 500 00 SHARES OF #REORG/WFS FINL INC STK MERGER TO IN EXCHANGE FOR 733 05 SHRS OF CUSIP NUMBER #92990310 RATE OF 1 4661000000 FOR 1 EFFECTIVE 03-01-06 STOCK | 0.00 | #REORG/WFS FINL INC STK MERGER TO WACHOVIA CORP 2ND 2893758 EFF 3/1/06 CUSIP 92923B106 -500 000 | 0 00 - 25,587 50 | 0 00 0 00 |
| 1 Mar 06 | FOREST OIL CORP COM PAR \$0 01 CUSIP 346091705 | 0 00 | TO REFLECT ALLOCATION OF COST TO MARINER ENERGY INC COM STK RESULT OF A SPIN-OFF HOLDERS OF RECORD 02-21-06 EX DATE 03-03-06 | 0.00 | | 0 00 - 10,759.54 | 0 00 0 00 |
| 1 Mar 06 | MARINER ENERGY INC COM STK CUSIP 56845T305 946 000 | 0.00 | RECEIVED 1,052 09 SHARES AS A RESULT OF A SPIN-OFF OF 0 8093000000 SHARES OF MARINER ENERGY INC COM STK FOR EACH 1 SHARE(S) OF FOREST OIL CORP COM PAR \$0 01 HELD ON RECORD | 0.00 | MARINER ENERGY INC COM STK CUSIP 56845T305 1,998 090 | 0 00 10,759 54 | 0 00 0 00 |
| 1 Mar 06 | PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101 1,700 000 | 0 00 | RECEIVED 1,700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-17-06, EX DATE 03-01-06 | 0 00 | PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101 3,400 000 | 0 00 0 00 | 0 00 0 00 |
| 1 Mar 06 | RUDOPH TECHNOLOGIES INC COM CUSIP 781270103 | 0 00 | REC 1,384 90 SHARES NEW CASH RATE 1 8316 NEW STK RATE 6295 PER SHARE IN EXCHANGE FROM AUGUST TECH CUSIP 05106U105 | 0 00 | RUDOPH TECHNOLOGIES INC COM CUSIP 781270103 1,384 800 | 0 00 21,259 79 | 0 00 0 00 |

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|----------------------|--|------------------|---|-------------------|--|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 1 Mar 06 | VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 900 000 | 0.00 | RECEIVED 450 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-13-06, EX DATE 03-01-06 | 0.00 | VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 1,350 000 | 0 00 0 00 | 0.00 0.00 |
| 1 Mar 06 | WACHOVIA CORP NEW COM CUSIP 929903102 | 0.00 | RECEIVED 733 05 SHARES OF WACHOVIA CORP NEW COM COM IN EXCHANGE FOR 500 00 SHRS OF CUSIP NUMBER #92923B10 RATE OF 1 4661000000 FOR 1 EFFECTIVE 03-01-06 STOCK MERGER | 0.00 | WACHOVIA CORP NEW COM CUSIP 929903102 733 050 | 0 00 25,587 50 | 0.00 0.00 |
| 1 Mar 06 | WACHOVIA CORP NEW COM CUSIP 929903102 | 0 00 | RECEIVED 1,657 37 SHARES OF WACHOVIA CORP NEW COM COM IN EXCHANGE FOR 1,300 00 SHRS OF CUSIP NUMBER #95790710 RATE OF 1 2749000000 FOR 1 EFFECTIVE 03-01-06 STOCK MERGER | 0 00 | WACHOVIA CORP NEW COM CUSIP 929903102 1,657 370 | 0 00 59,555.50 | 0.00 0 00 |
| 2 Mar 06 | PHILADELPHIA CONS HLDG CORP COM CUSIP 717528103 900 000 | 0 00 | RECEIVED 1,800 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-20-06, EX DATE 03-02-06 | 0.00 | PHILADELPHIA CONS HLDG CORP COM CUSIP 717528103 2,700 000 | 0.00 0 00 | 0.00 0.00 |
| 3 Mar 06 | #REORG/COLLEGIATE FDG SVCS INC CASH MERGER EFF 3/1/06 CUSIP 19458M108 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$20 00 PER SHARE PER A CASH MERGER EFFECTIVE 03/01/06 | 4,000 00 | #REORG/COLLEGIATE FDG SVCS INC CASH MERGER EFF 3/1/06 CUSIP 19458M108 -200 000 | 0 00 - 3,034 00 | 966.00 0 00 |
| 3 Mar 06 | #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CASH MERGER EFF 3/3/06 CUSIP 87956T107 | 0 00 | DELIVERED 6,100 00 SHARES OF #REORG/TELEWEST GLOBAL CASH MERGE IN EXCHANGE FOR CASH AT A RATE OF 16 2500000000 PER SHARE EFFECTIVE 03-03-06 PLAN OF MERGER | 99,125.00 | | 0 00 0 00 | 0 00 0 00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|--|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 3 Mar 06 | #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CASH MERGER EFF 3/3/06 CUSIP 87956T107 | 0 00 | DELIVERED SHARES AS TAXABLE PORTION (885%)OF ORIGINAL SHARES PER PLAN OF MERGER AT A RATE OF 16 25 EFF 3/3/06 | 0.00 | #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CASH MERGER EFF 3/3/06 CUSIP 87956T107 -5,398 500 | 0 00 - 123,505.26 | - 24,380 26 0 00 |
| 3 Mar 06 | #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CASH MERGER EFF 3/3/06 CUSIP 87956T107 | 0.00 | DELIVERED SHARES AS NON-TAXABLE PORTION (115%) OF ORIGINAL SHARES PER PLAN OF MERGER AT A RATE OF 2875 EFF 3/3/06 | 0.00 | #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CASH MERGER EFF 3/3/06 CUSIP 87956T107 -701 500 | 0.00 - 16,048.71 | 0 00 0.00 |
| 3 Mar 06 | NTL INC DEL COM STK CUSIP 62941W101 | 0 00 | RECEIVED 1,753 75 SHARES OF NTL INC DEL COM COM IN EXCHANGE FOR 6,100 00 SHRS OF CUSIP NUMBER #87956T10 RATE OF 0 2875000000 FOR 1 EFFECTIVE 03-03-06 PLAN OF MERGER | 0.00 | NTL INC DEL COM STK CUSIP 62941W101 1,753 750 | 0.00 16,048 71 | 0.00 0.00 |
| 3 Mar 06 | QLOGIC CORP COM CUSIP 747277101 2,000 000 | 0 00 | RECEIVED 2,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-16-06, EX DATE 03-03-06 | 0 00 | QLOGIC CORP COM CUSIP 747277101 4,000 000 | 0 00 0 00 | 0 00 0 00 |
| 6 Mar 06 | #REORG/NTL INC PLAN OF MERGER TO NTL INC 2021190 EFF 3/3/06 CUSIP 62940M104 | 0 00 | DELIVERED 1,900 00 SHARES OF #REORG/NTL INC PLAN OF MERGER TO 030306 IN EXCHANGE FOR 4,750 00 SHRS OF CUSIP NUMBER #62941W10 RATE OF 2 5000000000 FOR 1 EFFECTIVE 03-03-06 PLAN | 0 00 | #REORG/NTL INC PLAN OF MERGER TO NTL INC 2021190 EFF 3/3/06 CUSIP 62940M104 -1,900 000 | 0 00 - 130,319 26 | 0 00 0 00 |

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|----------------------|--|------------------|--|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 6 Mar 06 | NTL INC DEL COM STK CUSIP 62941W101 | 0.00 | RECEIVED 4,750 00 SHARES OF NTL INC DEL COM COM 030306 IN EXCHANGE FOR 1,900 00 SHRS OF CUSIP NUMBER #62940M10 RATE OF 2 5000000000 FOR 1 EFFECTIVE 03-03-06 PLAN OF MERGER | 0 00 | NTL INC DEL COM STK CUSIP 62941W101 4,750 000 | 0.00 130,319 26 | 0.00 0.00 |
| 7 Mar 06 | #REORG/CAL DR INTL N/C TO HELIX ENERGY SOLUTIONS GROUP 2020999 EFF 3/3/06 CUSIP 127914109 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO HELIX ENERGY SOLUTIONS GROUP INC COM STK | 0 00 | #REORG/CAL DR INTL N/C TO HELIX ENERGY SOLUTIONS GROUP 2020999 EFF 3/3/06 CUSIP 127914109 -2,000 000 | 0.00 - 43,864 47 | 0.00 0.00 |
| 7 Mar 06 | HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP 42330P107 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/CAL DRIVE INTL N/C TO HELIX ENERGY SOLUTIONS GROUP 2020999 EFF 3/3/06 | 0.00 | HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP 42330P107 2,000 000 | 0 00 43,864 47 | 0 00 0.00 |
| 8 Mar 06 | #REORG/CENTERPOINT PPTYS TR CASH MERGER EFF 3/8/06 CUSIP 151895109 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$50 00 PER SHARE PER A CASH MERGER EFFECTIVE 03/08/06 | 194,500 00 | #REORG/CENTERPOINT PPTYS TR CASH MERGER EFF 3/8/06 CUSIP 151895109 -3,890 000 | 0.00 - 159,771 24 | 34,728 76 0 00 |
| 13 Mar 06 | #REORG/ALLIANCE GAMING CORP N/C TO BALLY TECHNOLOGIES INC 2021295 EFF 3/13/06 CUSIP 01859P609 | 0.00 | RECEIVED 200 00 ON SELL FAIL TRADE ON 3-9-06, AS A RESULT OF A NAME CHANGE EFF 03/13/2006 | 0.00 | #REORG/ALLIANCE GAMING CORP N/C TO BALLY TECHNOLOGIES INC 2021295 EFF 3/13/06 CUSIP 01859P609 200 000 | 0 00 2,019 28 | 0.00 0 00 |
| 13 Mar 06 | #REORG/ALLIANCE GAMING CORP N/C TO BALLY TECHNOLOGIES INC 2021295 EFF 3/13/06 CUSIP 01859P609 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO BALLY TECHNOLOGIES INC COM STK | 0 00 | #REORG/ALLIANCE GAMING CORP N/C TO BALLY TECHNOLOGIES INC 2021295 EFF 3/13/06 CUSIP 01859P609 -2,600 000 | 0 00 - 27,926 84 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 13 Mar 06 | #REORG/SERENA SOFTWARE INC CASH MERGER EFF 3/10/06 CUSIP 817492101 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$24 00 PER SHARE PER A CASH MERGER EFFECTIVE 03/10/06 | 14,400.00 | #REORG/SERENA SOFTWARE INC CASH MERGER EFF 3/10/06 CUSIP 817492101 -600 000 | 0 00 - 12,827 15 | 1,572 85 0 00 |
| 13 Mar 06 | BALLY TECHNOLOGIES INC COM STK CUSIP 05874B107 | 0.00 | DELIVERED 200 00 SHS DUE TO NAME CHANGE EFFECTIVE 03/13/2006, DUE TO SELL TRADE | 0.00 | BALLY TECHNOLOGIES INC COM STK CUSIP 05874B107 -200 000 | 0 00 - 2,019 28 | 0.00 0.00 |
| 13 Mar 06 | BALLY TECHNOLOGIES INC COM STK CUSIP 05874B107 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/ALLIANCE GAMING CORP N/C TO BALLY TECHNOLOGIES INC 2021295 EFF 3/13/06 | 0.00 | BALLY TECHNOLOGIES INC COM STK CUSIP 05874B107 2,600 000 | 0.00 27,926.84 | 0 00 0.00 |
| 13 Mar 06 | PHELPS DODGE CORP CAP CUSIP 717265102 2,000 000 | 0.00 | RECEIVED 2,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-17-06, EX DATE 03-13-06 | 0.00 | PHELPS DODGE CORP CAP CUSIP 717265102 4,000 000 | 0 00 0 00 | 0.00 0.00 |
| 15 Mar 06 | #REORG/BEVERLY ENTERPRISES INC CASH MERGER EFF 3/15/06 CUSIP 087851309 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$12 50 PER SHARE PER A CASH MERGER EFFECTIVE 03/14/06 | 27,500.00 | #REORG/BEVERLY ENTERPRISES INC CASH MERGER EFF 3/15/06 CUSIP 087851309 -2,200 000 | 0 00 - 26,543 00 | 957 00 0 00 |
| 15 Mar 06 | BUILDING MATLS HLDG CORP COM CUSIP 120113105 600 000 | 0 00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-28-06, EX DATE 03-15-06 | 0 00 | BUILDING MATLS HLDG CORP COM CUSIP 120113105 1,200 000 | 0 00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 15 Mar 06 | PALM INC NEW COM CUSIP 696643105 600 000 | 0 00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-28-06, EX DATE 03-15-06 | 0.00 | PALM INC NEW COM CUSIP 696643105 1,200 000 | 0 00 0 00 | 0.00 0 00 |
| 16 Mar 06 | ANALOG DEVICES INC COM CUSIP 032654105 | 0 00 | RECEIVED CASH AT A RATE OF \$ 0 0005 PER SHARE ON SHARES HELD ON 02/24/06, RECORD DATE, PER A RIGHTS REDEMPTION | 4 60 | | 0 00 0.00 | 4.60 0.00 |
| 20 Mar 06 | WEBSense INC COM STK ISIN# US9476841062 CUSIP 947684106 500 000 | 0 00 | RECEIVED 500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-13-06, EX DATE 03-20-06 | 0 00 | WEBSense INC COM STK ISIN# US9476841062 CUSIP 947684106 1,000 000 | 0.00 0.00 | 0.00 0 00 |
| 23 Mar 06 | ALLERGAN INC COM CUSIP 018490102 | 0 00 | RECEIVED 608 73 SHARES IN EXCHANGE FOR 1,300 00 OF 453235103 AT A RATE OF 468252 SHARE PER 1 SHARES PER TENDER OFFER EFFECTIVE 2006/03/17 RATE 468252 STOCK AND \$37 | 0.00 | ALLERGAN INC COM CUSIP 018490102 608 730 | 0.00 70,210 92 | 0.00 0 00 |
| 23 Mar 06 | RAYMOND JAMES FNCL INC COM STK CUSIP 754730109 2,200 000 | 0 00 | RECEIVED 1,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-08-06, EX DATE 03-23-06 | 0 00 | RAYMOND JAMES FNCL INC COM STK CUSIP 754730109 3,300 000 | 0 00 0 00 | 0 00 0 00 |
| 24 Mar 06 | #REORG/INAMED CORP CASH & STK MERGER TO ALLEGAN INC SEC # 2011490 EFF 3/13/06 CUSIP 453235103 | 0 00 | DELIVERED 1,300 00 SHARES IN EXCHANGE FOR 608 73 SHARES OF 018490102 AT A RATE OF 468253 SHARES PER 1 SHARE PER TENDER OFFER ALSO RECEIVED CASH AT A RATE OF 37 714739 PER 1 SHARE | 0 00 | #REORG/INAMED CORP CASH & STK MERGER TO ALLEGAN INC SEC # 2011490 EFF 3/13/06 CUSIP 453235103 -1,300 000 | 0 00 - 88,963 21 | 30,276 87 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|--------------------|--|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 27 Mar 06 | #REORG/INAMED CORP CASH & STK MERGER TO ALLEGIAN INC SEC # 2011490 EFF 3/13/06 CUSIP 453235103 | 0.00 | RECEIVED CASH AT A RATE OF 37 71473 EFFECTIVE 3/17/06 DUE TO PRORATION OF STOCK ELECTION TO 468252 | 49,029.16 | | 0.00 0 00 | 0.00 0.00 |
| 27 Mar 06 | GEN DYNAMICS CORP COM CUSIP 369550108 4,100 000 | 0.00 | RECEIVED 4,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-13-06, EX DATE 03-27-06 | 0.00 8,200 000 | GEN DYNAMICS CORP COM CUSIP 369550108 | 0.00 0.00 | 0.00 0.00 |
| 29 Mar 06 | #REORG/TX REGL BANCSHARES INC CL A VTG CASH MERGER EFF 11/10/06 CUSIP 882673106 2,200 000 | 0 00 | RECEIVED 220 00 SHARES AS A 10% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 03-31-06, EX DATE 03-29-06 | 0.00 | #REORG/TX REGL BANCSHARES INC CL A VTG CASH MERGER EFF 11/10/06 CUSIP 882673106 2,420 000 | 0 00 0 00 | 0 00 0.00 |
| 30 Mar 06 | BUCYRUS INTL INC NEW CL A CL A CUSIP 118759109 700 000 | 0 00 | RECEIVED 350 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-20-06, EX DATE 03-30-06 | 0.00 1,050 000 | BUCYRUS INTL INC NEW CL A CL A CUSIP 118759109 | 0.00 0 00 | 0.00 0 00 |
| 31 Mar 06 | #REORG/BURL RES INC CASH & STK MERGER TO CONOCOPHILLIPS 2197249 EFF 3/31/06 CUSIP 122014103 | 0 00 | DELIVERED 7,900 00 SHARES OF #REORG/BURL RES INC CASH & STK ME IN EXCHANGE FOR CASH AT A RATE OF 46 5000000000 PER SHARE EFFECTIVE 03-31-06 CASH & STOCK MERGER | 367,350 00 | | 0 00 0 00 | 0 00 0 00 |
| 31 Mar 06 | #REORG/BURL RES INC CASH & STK MERGER TO CONOCOPHILLIPS 2197249 EFF 3/31/06 CUSIP 122014103 | 0 00 | DELIVERED 7,900 00 SHARES OF #REORG/BURL RES INC CASH & STK ME IN EXCHANGE FOR 5,699 06 SHRS OF CUSIP NUMBER #20825C10 RATE OF 0 7214000000 FOR 1 EFFECTIVE 03-31-06 CASH & | 0 00 -7,900 000 | #REORG/BURL RES INC CASH & STK MERGER TO CONOCOPHILLIPS 2197249 EFF 3/31/06 CUSIP 122014103 | 0 00 - 351,791 00 | 367,350 00 0 00 |

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|----------------------|--|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 31 Mar 06 | #REORG/HUGHES SUP INC CASH MERGER EFF 3/30/06 CUSIP 444482103 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$46.50 PER SHARE PER A CASH MERGER EFFECTIVE 3-30-06 CUSIP 444482103 | 55,800.00 | #REORG/HUGHES SUP INC CASH MERGER EFF 3/30/06 CUSIP 444482103 -1,200,000 | 0.00 - 55,385.04 | 414.96 0.00 |
| 31 Mar 06 | #REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06 CUSIP 492386107 | 0.00 | TO REFLECT ALLOCATION OF COST TO TRONOX INC COM CL B STK AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 03-20-06, EX DATE 03-31-06 | 0.00 | | 0.00 - 5,570.41 | 0.00 0.00 |
| 31 Mar 06 | #REORG/MAYTAG CORP CASH & STK MERGER TO WHIRLPOOL CORP SEC # 2926430 CUSIP 578592107 | 0.00 | DELIVERED 1,600.00 SHARES OF #REORG/MAYTAG CORP CASH & STK MER IN EXCHANGE FOR CASH AT A RATE OF 10.5000000000 PER SHARE EFFECTIVE 03-31-06 CASH & STK MERGER | 16,800.00 | | 0.00 0.00 | 0.00 0.00 |
| 31 Mar 06 | #REORG/MAYTAG CORP CASH & STK MERGER TO WHIRLPOOL CORP SEC # 2926430 CUSIP 578592107 | 0.00 | DELIVERED 1,600.00 SHARES OF #REORG/MAYTAG CORP CASH & STK MER IN EXCHANGE FOR 191.36 SHRS OF CUSIP NUMBER #96332010 RATE OF 0.1196000000 FOR 1 EFFECTIVE 03-31-06 CASH & STK | 0.00 | #REORG/MAYTAG CORP CASH & STK MERGER TO WHIRLPOOL CORP SEC # 2926430 CUSIP 578592107 -1,600,000 | 0.00 - 25,043.00 | 9,258.79 0.00 |
| 31 Mar 06 | CONOCOPHILLIPS COM CUSIP 20825C104 | 0.00 | RECEIVED 5,699.06 SHARES OF CONOCOPHILLIPS COM COM IN EXCHANGE FOR 7,900.00 SHRS OF CUSIP NUMBER #12201410 RATE OF 0.7214000000 FOR 1 EFFECTIVE 03-31-06 CASH & STOCK MERGER | 0.00 | CONOCOPHILLIPS COM CUSIP 20825C104 5,699.060 | 0.00 351,791.00 | 0.00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|---|----------------|--|----------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 31 Mar 06 | TRONOX INC COM CL B STK CUSIP 897051207 | 0.00 | 481 92 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 20164 SHARE(S) OF TRONOX INC COM CL B STK FOR EACH 1 SHARE(S) OF KERR MCGEE CORP COM HELD ON RECORD 03-20-06, | 0.00 | TRONOX INC COM CL B STK CUSIP 897051207 481 920 | 0 00 5,570 41 | 0.00 0.00 |
| 31 Mar 06 | WHIRLPOOL CORP COM CUSIP 963320108 | 0 00 | RECEIVED 191 36 SHARES OF WHIRLPOOL CORP COM IN EXCHANGE FOR 1,600 00 SHRS OF CUSIP NUMBER #57859210 RATE OF 0 1196000000 FOR 1 EFFECTIVE 03-31-06 CASH & STK MERGER | 0 00 | WHIRLPOOL CORP COM CUSIP 963320108 191 360 | 0 00 17,501.79 | 0.00 0.00 |
| 3 Apr 06 | #REORG/CINERGY CORP STK MERGER TO DUKE ENERGY CORP SEC # 2021437 EFF 4/3/06 CUSIP 172474108 | 0.00 | DELIVERED 4,100 00 SHARES OF #REORG/CINERGY CORP STK MERGER TO IN EXCHANGE FOR 6,396 00 SHRS OF CUSIP NUMBER #26441C10 RATE OF 1 5800000000 FOR 1 EFFECTIVE 04-03-06 STOCK | 0 00 | #REORG/CINERGY CORP STK MERGER TO DUKE ENERGY CORP SEC # 2021437 EFF 4/3/06 CUSIP 172474108 -4,100 000 | 0.00 - 165,562 59 | 0.00 0.00 |
| 3 Apr 06 | #REORG/DUKE ENERGY CORP STK MERGER TO DUKE ENERGY CORP 2021437 EFF 4/3/06 CUSIP 264399108 | 0 00 | DELIVERED 19,100 00 SHARES OF #REORG/DUKE ENERGY CORP STK MERGE IN EXCHANGE FOR 19,100 00 SHRS OF CUSIP NUMBER #26441C10 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-03-06 STOCK | 0.00 | #REORG/DUKE ENERGY CORP STK MERGER TO DUKE ENERGY CORP 2021437 EFF 4/3/06 CUSIP 264399108 -19,100 000 | 0.00 - 512,926 32 | 0.00 0.00 |
| 3 Apr 06 | #REORG/FRONTIER AIRLINES PLAN OF REORG TO FRONTIER AIRLINES 2022362 EFF 4/3/06 CUSIP 359065109 | 0 00 | DELIVERED 600 00 SHARES OF #REORG/FRONTIER AIRLINES PLAN OF IN EXCHANGE FOR 600 00 SHRS OF CUSIP NUMBER #35905910 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-03-06 PLAN OF | 0 00 | #REORG/FRONTIER AIRLINES PLAN OF REORG TO FRONTIER AIRLINES 2022362 EFF 4/3/06 CUSIP 359065109 -600 000 | 0 00 - 4,354 02 | 0 00 0 00 |

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|----------------------|--|------------------|--|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 3 Apr 06 | #REORG/GOLD BANC CASH & STK MGR TO MARSHALL & ISLEY 2533100 EFF 1/25/06 CUSIP 379907108 | 0 00 | DELIVERED 2,700 00 SHARES OF #REORG/GOLD BANC CASH & STK MGR T IN EXCHANGE FOR CASH AT A RATE OF 2 7800000000 PER SHARE EFFECTIVE 04-03-06 CASH & STK MERGER | 7,506 00 | | 0.00 0.00 | 0 00 0.00 |
| 3 Apr 06 | #REORG/GOLD BANC CASH & STK MGR TO MARSHALL & ISLEY 2533100 EFF 1/25/06 CUSIP 379907108 | 0.00 | DELIVERED 2,700 00 SHARES OF #REORG/GOLD BANC CASH & STK MGR T IN EXCHANGE FOR 965 52 SHRS OF CUSIP NUMBER #57183410 RATE OF 0 3576000000 FOR 1 EFFECTIVE 04-03-06 CASH & STK | 0.00 | #REORG/GOLD BANC CASH & STK MGR TO MARSHALL & ISLEY 2533100 EFF 1/25/06 CUSIP 379907108 -2,700 000 | 0 00 - 38,957.57 | 7,506.00 0.00 |
| 3 Apr 06 | #REORG/RENAL CARE GROUP INC CASH MERGER EFF 3/31/06 CUSIP 759930100 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$48 00 PER SHARE PER A CASH MERGER EFFECTIVE 03-31-06 CUSIP 759930100 | 67,200 00 | #REORG/RENAL CARE GROUP INC CASH MERGER EFF 3/31/06 CUSIP 759930100 -1,400 000 | 0 00 - 52,689 00 | 14,511.00 0 00 |
| 3 Apr 06 | DRESS BARN INC COM CUSIP 261570105 900 000 | 0 00 | RECEIVED 900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-17-06, EX DATE 04-03-06 | 0.00 | DRESS BARN INC COM CUSIP 261570105 1,800 000 | 0 00 0 00 | 0 00 0 00 |
| 3 Apr 06 | DUKE ENERGY CORP NEW COM STK CUSIP 26441C105 | 0 00 | RECEIVED 19,100 00 SHARES OF DUKE ENERGY CORP NEW COM STK IN EXCHANGE FOR 19,100 00 SHRS OF CUSIP NUMBER #26439910 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-03-06 STOCK | 0 00 | DUKE ENERGY CORP NEW COM STK CUSIP 26441C105 19,100 000 | 0 00 512,926 32 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|--|--------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 3 Apr 06 | DUKE ENERGY CORP NEW COM STK CUSIP 26441C105 | 0.00 | RECEIVED 6,396 00 SHARES OF DUKE ENERGY CORP NEW COM STK IN EXCHANGE FOR 4,100 00 SHRS OF CUSIP NUMBER #17247410 RATE OF 1 5600000000 FOR 1 EFFECTIVE 04-03-06 STOCK | 0.00 | DUKE ENERGY CORP NEW COM STK CUSIP 26441C105 6,396 000 | 0.00 165,562 59 | 0.00 0.00 |
| 3 Apr 06 | FRONTIER AIRLS HLDGS INC COM STK CUSIP 359059102 | 0 00 | RECEIVED 600 00 SHARES OF FRONTIER AIRLS HLDGS INC COM STK IN EXCHANGE FOR 600 00 SHRS OF CUSIP NUMBER #35906510 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-03-06 PLAN OF | 0.00 | FRONTIER AIRLS HLDGS INC COM STK CUSIP 359059102 600 000 | 0 00 4,354 02 | 0.00 0 00 |
| 3 Apr 06 | MARSHALL & ILSLEY CORP COM CUSIP 571834100 | 0 00 | RECEIVED 965 52 SHARES OF MARSHALL & ILSLEY CORP COM COM IN EXCHANGE FOR 2,700 00 SHRS OF CUSIP NUMBER #37990710 RATE OF 0 3576000000 FOR 1 EFFECTIVE 04-03-06 CASH & STK | 0 00 | MARSHALL & ILSLEY CORP COM CUSIP 571834100 965 520 | 0 00 38,957.57 | 0 00 0 00 |
| 3 Apr 06 | POTLATCH CORP NEW COM STK CUSIP 737630103 200 000 | 0.00 | 77 67 SHARES RECEIVED AS STOCK PORTION OF OPTIONAL DIVIDEND RECORD DATE 2006/02/14 CUSIP 737630103 CASH RATE 15 15 STOCK RATE 39 | 0 00 | POTLATCH CORP NEW COM STK CUSIP 737630103 277 670 | 0.00 0 00 | 0.00 0.00 |
| 3 Apr 06 | QUANEX CORP COM CUSIP 747620102 500 000 | 0.00 | RECEIVED 250 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-15-06, EX DATE 04-03-06 | 0 00 | QUANEX CORP COM CUSIP 747620102 750 000 | 0 00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|---|----------------|---|---------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 4 Apr 06 | #REORG/ABEGENIX INC CASH MERGER EFF 3/31/06 CUSIP 00339B107 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$22 50 PER SHARE PER A CASH MERGER EFFECTIVE 4/03/06 CUSIP 00339B107 | 42,750.00 | #REORG/ABEGENIX INC CASH MERGER EFF 3/31/06 CUSIP 00339B107 -1,900 000 | 0 00 - 16,726 74 | 26,023 26 0.00 |
| 5 Apr 06 | BERKLEY W R CORP COM CUSIP 084423102 2,200 000 | 0.00 | RECEIVED 1,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-20-06, EX DATE 04-05-06 | 0.00 | BERKLEY W R CORP COM CUSIP 084423102 3,300 000 | 0 00 0 00 | 0.00 0 00 |
| 7 Apr 06 | #REORG/INTRADO INC CASH MERGER EFF 4/4/06 CUSIP 46117A100 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$26 00 PER SHARE PER A CASH MERGER EFFECTIVE 4/04/06 | 28,600 00 | #REORG/INTRADO INC CASH MERGER EFF 4/4/06 CUSIP 46117A100 -1,100 000 | 0 00 - 15,032 21 | 13,567.79 0 00 |
| 7 Apr 06 | #REORG/MIKOHN GAMING N/C TO PROGRESSIVE GAMING INTL SEC # 2022352 EFF 4/3/06 CUSIP 59862K108 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO PROGRESSIVE GAMING INTL CORP COM STK | 0 00 | #REORG/MIKOHN GAMING N/C TO PROGRESSIVE GAMING INTL SEC # 2022352 EFF 4/3/06 CUSIP 59862K108 -1,500 000 | 0 00 - 21,624 00 | 0 00 0 00 |
| 7 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 | 0.00 | RECEIVED 4,500 00 SHARES OF STARWOOD HOTELS & RESORTS CL B CL IN EXCHANGE FOR 4,500 00 SHRS OF CUSIP NUMBER #85590A20 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-07-06 MANDATORY | 0 00 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 4,500 000 | 0.00 50,310 00 | 0.00 0 00 |
| 7 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 | 0 00 | RECEIVED 3,070 00 SHARES OF STARWOOD HOTELS & RESORTS CL B CL IN EXCHANGE FOR 3,070 00 SHRS OF CUSIP NUMBER #85590A20 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-07-06 MANDATORY | 0 00 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 3,070 000 | 0 00 33,252 80 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|---|----------------|--|----------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 7 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS WRLDWIDE INC #2022460 & #2022461 4/7/06 CUSIP 85590A203 | 0 00 | DELIVERED 4,500 00 SHARES OF #REORG/STARWOOD HOTELS & RESORTS IN EXCHANGE FOR 4,500 00 SHRS OF CUSIP NUMBERS #85570G10 AND #85590A40 RATE OF 1 0000000000 FOR 1 | 0 00 | #REORG/STARWOOD HOTELS & RESORTS WRLDWIDE INC #2022460 & #2022461 4/7/06 CUSIP 85590A203 -4,500 000 | 0 00 - 261,757 66 | 0.00 0.00 |
| 7 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS WRLDWIDE INC #2022460 & #2022461 4/7/06 CUSIP 85590A203 | 0 00 | DELIVERED 3,070 00 SHARES OF #REORG/STARWOOD HOTELS & RESORTS IN EXCHANGE FOR 3,070 00 SHRS OF CUSIP NUMBERS #85570G10 AND #85590A40 RATE OF 1 0000000000 FOR 1 | 0 00 | #REORG/STARWOOD HOTELS & RESORTS WRLDWIDE INC #2022460 & #2022461 4/7/06 CUSIP 85590A203 -3,070 000 | 0 00 - 126,799 62 | 0.00 0 00 |
| 7 Apr 06 | NVIDIA CORP COM CUSIP 67066G104 3,500 000 | 0 00 | RECEIVED 3,500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-17-06, EX DATE 04-07-06 | 0.00 | NVIDIA CORP COM CUSIP 67066G104 7,000 000 | 0.00 0.00 | 0 00 0.00 |
| 7 Apr 06 | PROGRESSIVE GAMING INTL CORP COM STK CUSIP 74332S102 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM MIKOHN GAMING CORP COM COM | 0 00 | PROGRESSIVE GAMING INTL CORP COM STK CUSIP 74332S102 1,500 000 | 0 00 21,624 00 | 0 00 0.00 |
| 7 Apr 06 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP 85590A401 | 0.00 | RECEIVED 4,500 00 SHARES OF STARWOOD HOTELS & RESORTS WORLDWI IN EXCHANGE FOR 4,500 00 SHRS OF CUSIP NUMBER #85590A20 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-07-06 | 0.00 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP 85590A401 4,500 000 | 0 00 211,447 66 | 0.00 0 00 |
| 7 Apr 06 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP 85590A401 | 0 00 | RECEIVED 3,070 00 SHARES OF STARWOOD HOTELS & RESORTS WORLDWI IN EXCHANGE FOR 3,070 00 SHRS OF CUSIP NUMBER #85590A20 RATE OF 1 0000000000 FOR 1 EFFECTIVE 04-07-06 | 0 00 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP 85590A401 3,070 000 | 0 00 93,546 82 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 10 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 | 0.00 | DELIVERED 4,500 00 SHARES OF #REORG/STARWOOD HOTELS & RESORTS IN EXCHANGE FOR CASH AT A RATE OF 0 5030000000 PER SHARE EFFECTIVE 04-10-06 CASH & STOCK MERGER | 2,263 50 | | 0.00 0.00 | 2,263.50 0.00 |
| 10 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 | 0.00 | DELIVERED 4,500 00 SHARES OF #REORG/STARWOOD HOTELS & RESORTS IN EXCHANGE FOR 2,754 90 SHRS OF CUSIP NUMBER #44107P10 RATE OF 0 6122000000 FOR 1 EFFECTIVE 04-10-06 CASH | 0.00 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 -4,500 000 | 0 00 - 50,310.00 | 6,041 48 0 00 |
| 10 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 | 0 00 | DELIVERED 3,070 00 SHARES OF #REORG/STARWOOD HOTELS & RESORTS IN EXCHANGE FOR CASH AT A RATE OF 0 5030000000 PER SHARE EFFECTIVE 04-10-06 CASH & STOCK MERGER | 1,544.21 | | 0.00 0 00 | 1,544.21 0 00 |
| 10 Apr 06 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 | 0 00 | DELIVERED 3,070 00 SHARES OF #REORG/STARWOOD HOTELS & RESORTS IN EXCHANGE FOR 1,879 45 SHRS OF CUSIP NUMBER #44107P10 RATE OF 0 6122000000 FOR 1 EFFECTIVE 04-10-06 CASH | 0 00 | #REORG/STARWOOD HOTELS & RESORTS CL B CASH/STK MERGER SEE #2388958 EFF 4/10/06 CUSIP 85570G105 -3,070 000 | 0.00 - 33,252.80 | 5,191.35 0 00 |
| 10 Apr 06 | ATWOOD OCEANICS INC COM CUSIP 050095108 300 000 | 0 00 | RECEIVED 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-24-06, EX DATE 04-10-06 | 0 00 | ATWOOD OCEANICS INC COM CUSIP 050095108 600 000 | 0 00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 10 Apr 06 | HOST HOTELS & RESORTS INC CUSIP 44107P104 | 0.00 | RECEIVED 2,754 90 SHARES OF HOST MARRIOTT CORP REIT IN EXCHANGE FOR 4,500 00 SHRS OF CUSIP NUMBER #85570G10 RATE OF 0 6122000000 FOR 1 EFFECTIVE 04-10-06 CASH & STOCK MERGER | 0.00 | HOST HOTELS & RESORTS INC CUSIP 44107P104 2,754 900 | 0 00 56,351 48 | 0 00 0.00 |
| 10 Apr 06 | HOST HOTELS & RESORTS INC CUSIP 44107P104 | 0 00 | RECEIVED 1,879 45 SHARES OF HOST MARRIOTT CORP REIT IN EXCHANGE FOR 3,070 00 SHRS OF CUSIP NUMBER #85570G10 RATE OF 0 6122000000 FOR 1 EFFECTIVE 04-10-06 CASH & STOCK MERGER | 0 00 | HOST HOTELS & RESORTS INC CUSIP 44107P104 1,879 450 | 0 00 38,444 15 | 0.00 0 00 |
| 11 Apr 06 | MANITOWOC INC COM CUSIP 563571108 600 000 | 0 00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-31-06, EX DATE 04-11-06 | 0.00 | MANITOWOC INC COM CUSIP 563571108 1,200 000 | 0 00 0.00 | 0.00 0 00 |
| 12 Apr 06 | WRIGLEY WM JR CO CAP CUSIP 982526105 | 0 00 | TO REFLECT ALLOCATION OF COST TO WRIGLEY WM JR CO CL B CONV COM RESULT OF A SPIN-OFF HOLDERS OF RECORD 04-17-06 EX DATE 04-12-06 | 0 00 | | 0 00 - 50,421 20 | 0.00 0 00 |
| 12 Apr 06 | WRIGLEY WM JR CO CL B CONV COM CUSIP 982526204 | 0 00 | RECEIVED 900 00 SHARES AS A RESULT OF A SPIN-OFF OF 0 2500000000 SHARES OF WRIGLEY WM JR CO CL B CONV COM FOR EACH 1 SHARE(S) OF WRIGLEY WM JR CO CAP HELD ON RECORD | 0 00 | WRIGLEY WM JR CO CL B CONV COM CUSIP 982526204 900 000 | 0 00 50,421 20 | 0 00 0 00 |
| 14 Apr 06 | #REORG/WATERPIK TECHNOLOGIES INC CASH MERGER EFF 4/12/06 CUSIP 94113U100 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$27 75 PER SHARE PER A CASH MERGER EFFECTIVE 4/12/06 | 5,550 00 | #REORG/WATERPIK TECHNOLOGIES INC CASH MERGER EFF 4/12/06 CUSIP 94113U100 -200 000 | 0 00 - 5,492 00 | 58.00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 17 Apr 06 | #REORG/JEFFSN PILOT CASH MERGER EFF 4/3/06 CUSIP 475070108 | 0 00 | CASH RECEIVED AT A RATE OF 55 96 PER 1 00 SHARE EXPIRATION DATE OF 2006/03/28 CUSIP 475070108 PER FORM OF ELECTION STOCK ELECTION PRORATION 17 6455239% IN CASH REMAINDER IN | 27,644 24 | | 0 00 0 00 | 0.00 0.00 |
| 17 Apr 06 | #REORG/JEFFSN PILOT CASH MERGER EFF 4/3/06 CUSIP 475070108 | 0.00 | DELIVERED 2,800 00 SHARES IN EXCHANGE FOR 2,514 92 SHARES OF 534187109 AT A RATE OF 1 0906 SHARES PER 1 SHARE PER FORM OF ELECTION ALSO RECEIVED CASH AT A RATE OF 55 98 PER 1 | 0.00 | #REORG/JEFFSN PILOT CASH MERGER EFF 4/3/06 CUSIP 475070108 -2,800 000 | 0 00 - 139,544 54 | 26,709 52 0.00 |
| 17 Apr 06 | LINCOLN NATL CORP COM CUSIP. 534187109 | 0 00 | RECEIVED 2,514 92 SHARES IN EXCHANGE FOR 2,800 00 OF 475070108 AT A RATE OF 1 0906 SHARES PER 1 SHARES PER FORM OF ELECTION EFFECTIVE 2006/03/28 STOCK ELECTION | 0.00 | LINCOLN NATL CORP COM CUSIP 534187109 2,514 920 | 0.00 138,609 82 | 0.00 0 00 |
| 18 Apr 06 | AMERICAN VANGUARD CORP COM CUSIP 030371108 300 000 | 0 00 | RECEIVED 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 3 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-03-06, EX DATE 04-18-06 | 0.00 | AMERICAN VANGUARD CORP COM CUSIP 030371108 400 000 | 0 00 0.00 | 0 00 0 00 |
| 19 Apr 06 | #REORG/CNF INC NAME CHANGE TO CON-WAY INC SEC # 2022644 EFF 4/19/06 CUSIP 12612W104 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CON-WAY INC COM STK | 0 00 | #REORG/CNF INC NAME CHANGE TO CON-WAY INC SEC # 2022644 EFF 4/19/06 CUSIP 12612W104 -900 000 | 0 00 - 48,387 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|---|----------------|---|----------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 19 Apr 06 | AUTONATION INC DEL COM CUSIP 05329W102 | 0 00 | DELIVERED 475 00 SHARES FOR CASH AT RATE OF 23 00 PER TENDER OFFER EFFECTIVE 2006/04/11 CUSIP 05329W102 OFFER PRORATED AT 26412 | 10,925.00 | AUTONATION INC DEL COM CUSIP 05329W102 -475 000 | 0 00 - 8,982 58 | 1,942 42 0 00 |
| 19 Apr 06 | CHUBB CORP COM CUSIP 171232101 4,000 000 | 0 00 | RECEIVED 4,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-31-06, EX DATE 04-19-06 | 0.00 | CHUBB CORP COM CUSIP 171232101 8,000 000 | 0.00 0.00 | 0 00 0.00 |
| 19 Apr 06 | CON-WAY INC COM STK CUSIP 205944101 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM CNF INC COM | 0.00 | CON-WAY INC COM STK CUSIP 205944101 900 000 | 0 00 48,387 00 | 0.00 0.00 |
| 21 Apr 06 | #REORG/GUIDANT CORP CASH & STK MERGER TO BSTN SCIENTIFIC 2075509 EFF 4/21/06 CUSIP 401698105 | 0 00 | DELIVERED 10,400 00 SHARES OF #REORG/GUIDANT CORP CASH & STK ME IN EXCHANGE FOR 17,470 96 SHRS OF CUSIP NUMBER #10113710 RATE OF 1 6799000000 FOR 1 EFFECTIVE 04-21-06 CASH & | 0.00 | #REORG/GUIDANT CORP CASH & STK MERGER TO BSTN SCIENTIFIC 2075509 EFF 4/21/06 CUSIP 401698105 -10,400 000 | 0.00 - 762,213 54 | 69,430 16 0 00 |
| 21 Apr 06 | #REORG/GUIDANT CORP CASH & STK MERGER TO BSTN SCIENTIFIC 2075509 EFF 4/21/06 CUSIP 401698105 | 0.00 | DELIVERED 10,400 00 SHARES OF #REORG/GUIDANT CORP CASH & STK ME IN EXCHANGE FOR CASH AT A RATE OF 42 0000000000 PER SHARE EFFECTIVE 04-21-06 CASH & STOCK MERGER | 436,800.00 | | 0.00 0 00 | 0.00 0.00 |
| 21 Apr 06 | BOSTON SCIENTIFIC CORP COM CUSIP 101137107 | 0 00 | RECEIVED 17,470 96 SHARES OF BOSTON SCIENTIFIC CORP COM IN EXCHANGE FOR 10,400 00 SHRS OF CUSIP NUMBER #40169810 RATE OF 1 6799000000 FOR 1 EFFECTIVE 04-21-06 CASH & STOCK MERGER | 0 00 | BOSTON SCIENTIFIC CORP COM CUSIP 101137107 17,470 960 | 0 00 394,843.70 | 0 00 0 00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

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|----------------------|---|------------------|---|-------------------|--|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 26 Apr 06 | #REORG/AMERN PHARMACEUTICALS PARTNERS N/C TO ABRAXIS 2022955 EFF 4/19/06 CUSIP 02886P109 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO ABRAXIS BIOSCIENCE INC COM STK | 0.00 | #REORG/AMERN PHARMACEUTICALS PARTNERS N/C TO ABRAXIS 2022955 EFF 4/19/06 CUSIP 02886P109 -400 000 | 0.00 - 19,781.84 | 0.00 0.00 |
| 26 Apr 06 | #REORG/CHIRON CORP CASH MERGER EFF 4/20/06 CUSIP 170040109 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$48.00 PER SHARE PER A CASH MERGER EFFECTIVE 04/20/06 | 105,600.00 | #REORG/CHIRON CORP CASH MERGER EFF 4/20/06 CUSIP 170040109 -2,200 000 | 0.00 - 72,432.73 | 33,167.27 0.00 |
| 26 Apr 06 | #REORG/LAWSON SOFTWARE INC N/C TO LAWSON SOFTWARE INC 2023394 EFF 4/25/06 CUSIP 520780107 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO LAWSON SOFTWARE INC NEW COM STK | 0.00 | #REORG/LAWSON SOFTWARE INC N/C TO LAWSON SOFTWARE INC 2023394 EFF 4/25/06 CUSIP 520780107 -3,700 000 | 0.00 - 24,162.46 | 0.00 0.00 |
| 26 Apr 06 | ABRAXIS BIOSCIENCE INC COM STK CUSIP 00383E106 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/AMERN PHARMACEUTICALS PARTNERS N/C TO ABRAXIS 2022955 EFF 4/19/06 | 0.00 | ABRAXIS BIOSCIENCE INC COM STK CUSIP 00383E106 400 000 | 0.00 19,781.84 | 0.00 0.00 |
| 26 Apr 06 | LAWSON SOFTWARE INC NEW COM STK CUSIP 52078P102 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/LAWSON SOFTWARE INC N/C TO LAWSON SOFTWARE INC 2023394 EFF 4/25/06 | 0.00 | LAWSON SOFTWARE INC NEW COM STK CUSIP 52078P102 3,700 000 | 0.00 24,162.46 | 0.00 0.00 |
| 27 Apr 06 | #REORG/OUTBACK STEAKHOUSE INC N/C TO OSI RESTAURANT PARTNERS 2023726 EFF 4/25/06 CUSIP 689899102 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO OSI RESTAURANT PARTNERS INC COM COM | 0.00 | #REORG/OUTBACK STEAKHOUSE INC N/C TO OSI RESTAURANT PARTNERS 2023726 EFF 4/25/06 CUSIP 689899102 -1,300 000 | 0.00 - 60,238.46 | 0.00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 27 Apr 06 | OSI RESTAURANT PARTNERS COM CUSIP 67104A101 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/OUTBACK STEAKHOUSE INC N/C TO OSI RESTAURANT PARTNERS 2023726 EFF 4/25/06 | 0 00 | OSI RESTAURANT PARTNERS COM CUSIP 67104A101 1,300 000 | 0 00 60,238 46 | 0 00 0.00 |
| 1 May 06 | LEHMAN BROS HLDGS INC COM CUSIP 524908100 5,700 000 | 0.00 | RECEIVED 5,700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-18-06, EX DATE 05-01-06 | 0 00 | LEHMAN BROS HLDGS INC COM CUSIP 524908100 11,400 000 | 0 00 0 00 | 0.00 0.00 |
| 1 May 06 | SONIC CORP COM CUSIP 835451105 1,200 000 | 0.00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-17-06, EX DATE 05-01-06 | 0 00 | SONIC CORP COM CUSIP 835451105 1,800 000 | 0.00 0.00 | 0 00 0 00 |
| 3 May 06 | #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06 CUSIP 039793104 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$45 25 PER SHARE PER A CASH MERGER EFFECTIVE 05/02/06 | 36,200 00 | #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06 CUSIP 039793104 -800 000 | 0 00 - 34,503 00 | 1,697.00 0 00 |
| 3 May 06 | #REORG/J JILL GROUP CASH MERGER EFF 5/1/06 CUSIP 466189107 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$24 05 PER SHARE PER A CASH MERGER EFFECTIVE 5-1-06 | 26,455 00 | #REORG/J JILL GROUP CASH MERGER EFF 5/1/06 CUSIP 466189107 -1,100 000 | 0 00 - 15,928 15 | 10,526.85 0 00 |
| 3 May 06 | #REORG/MERISTAR HOSPITALITY CORP REIT CASH MERGER EFF 5/2/06 CUSIP 58984Y103 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$10 45 PER SHARE PER A CASH MERGER EFFECTIVE 5-2-06 | 18,810 00 | #REORG/MERISTAR HOSPITALITY CORP REIT CASH MERGER EFF 5/2/06 CUSIP 58984Y103 -1,800 000 | 0 00 - 13,957.45 | 4,852 55 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|---|----------------|--|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 4 May 06 | #REORG/ SPORTS AUTH CASH MERGER EFF 5/3/06 CUSIP 84917U109 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$37 25 PER SHARE PER A CASH MERGER EFFECTIVE 05/03/06 | 18,625.00 | #REORG/ SPORTS AUTH CASH MERGER EFF 5/3/06 CUSIP 84917U109 -500 000 | 0.00 - 12,566 00 | 6,059.00 0.00 |
| 4 May 06 | #REORG/ARTESYN TECHNOLOGIES INC CASH MERGER EFF 4/28/06 CUSIP. 043127109 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$11 00 PER SHARE PER A CASH MERGER EFFECTIVE 04-28-06 CUSIP 043127109 | 27,500.00 | #REORG/ARTESYN TECHNOLOGIES INC CASH MERGER EFF 4/28/06 CUSIP 043127109 -2,500 000 | 0.00 - 25,213 60 | 2,286 40 0 00 |
| 4 May 06 | VAL NATL BANCORP COM CUSIP 919794107 735 000 | 0 00 | RECEIVED 36 75 SHARES AS A 5% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 05-08-06, EX DATE 05-04-06 | 0 00 | VAL NATL BANCORP COM CUSIP 919794107 771 750 | 0 00 0 00 | 0 00 0 00 |
| 4 May 06 | WRIGLEY WM JR CO CAP CUSIP 982526105 | 0 00 | RECEIVED 900 00 SHARES OF WRIGLEY WM JR CO CAP IN EXCHANGE FOR 900 00 SHRS OF CUSIP NUMBER #98252620 RATE OF 1 0000000000 FOR 1 EFFECTIVE 05-04-06 CLIENT REQUEST | 0 00 | WRIGLEY WM JR CO CAP CUSIP 982526105 900 000 | 0.00 50,421 20 | 0.00 0.00 |
| 4 May 06 | WRIGLEY WM JR CO CL B CONV COM CUSIP 982526204 | 0 00 | DELIVERED 900 00 SHARES OF WRIGLEY WM JR CO CL B CONV COM IN EXCHANGE FOR 900 00 SHRS OF CUSIP NUMBER #98252610 RATE OF 1 0000000000 FOR 1 EFFECTIVE 05-04-06 CLIENT REQUEST | 0 00 | WRIGLEY WM JR CO CL B CONV COM CUSIP 982526204 -900 000 | 0.00 - 50,421 20 | 0 00 0 00 |
| 5 May 06 | #REORG/BEDFORD PPTY INVS INC CASH MERGER EFF 5/5/06 CUSIP 076446301 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$27 00 PER SHARE PER A CASH MERGER EFFECTIVE 5/5/06 | 37,800 00 | #REORG/BEDFORD PPTY INVS INC CASH MERGER EFF 5/5/06 CUSIP 076446301 -1,400 000 | 0.00 - 35,221.78 | 2,578 22 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 5 May 06 | #REORG/PIXAR STK MERGER TO DISNEY (WALT) CO HLDG SEC #2279467 EFF 5/5/06 CUSIP 725811103 | 0 00 | DELIVERED 1,000 00 SHARES OF #REORG/PIXAR STK MERGER TO DISNEY IN EXCHANGE FOR 2,300 00 SHRS OF CUSIP NUMBER #25468710 RATE OF 2 3000000000 FOR 1 EFFECTIVE 05-05-06 STOCK | 0.00 | #REORG/PIXAR STK MERGER TO DISNEY (WALT) CO HLDG SEC #2279467 EFF 5/5/06 CUSIP 725811103 -1,000 000 | 0.00 - 50,677.26 | 0 00 0 00 |
| 9 May 06 | #REORG/COOPER CAMERON CORP N/C TO CAMERON INTL CORP 2024099 EFF 5/5/06 CUSIP 216640102 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CAMERON INTL CORP COM STK | 0 00 | #REORG/COOPER CAMERON CORP N/C TO CAMERON INTL CORP 2024099 EFF 5/5/06 CUSIP 216640102 -2,100 000 | 0 00 - 63,997 00 | 0.00 0.00 |
| 9 May 06 | CAMERON INTL CORP COM STK CUSIP 13342B105 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/COOPER CAMERON CORP N/C TO CAMERON INTL CORP 2024099 EFF 5/5/06 | 0 00 | CAMERON INTL CORP COM STK CUSIP 13342B105 2,100 000 | 0 00 63,997 00 | 0.00 0 00 |
| 9 May 06 | DISNEY WALT CO COM CUSIP 254687106 | 0.00 | RECEIVED 2,300 00 SHARES OF DISNEY (WALT) CO IN EXCHANGE FOR 1,000 00 SHS OF CUSIP NUMBER 725811103 RATE OF 2 30 FOR EFFECTIVE 5-5-06 STOCK MERGER | 0 00 | DISNEY WALT CO COM CUSIP 254687106 2,300 000 | 0.00 50,677.26 | 0 00 0 00 |
| 9 May 06 | LOEWS CORP COM CUSIP 540424108 3,100 000 | 0.00 | RECEIVED 6,200 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-24-06, EX DATE 05-09-06 | 0 00 | LOEWS CORP COM CUSIP 540424108 9,300 000 | 0.00 0 00 | 0.00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|------------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 10 May 06 | #REORG/AMERADA HESS CORP NAME CHANGE TO HESS CORP SEC #2024112 EFF 5/05/06 CUSIP 023551104 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO HESS CORP COM STK | 0 00 | #REORG/AMERADA HESS CORP NAME CHANGE TO HESS CORP SEC #2024112 EFF 5/05/06 CUSIP 023551104 -1,600 000 | 0.00 - 138,041 30 | 0.00 0.00 |
| 10 May 06 | #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 2024104 2024108 EFF 5/10/06 CUSIP 530718105 | 0 00 | DELIVERED 442,000 00 SHARES OF #REORG/LIBERTY MEDIA CORP SER A S IN EXCHANGE FOR 110,500 00 SHRS OF CUSIP NUMBERS #53071M10 AND #53071M30 RATE OF 0 2500000000 FOR 1 | 0 00 | #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 2024104 2024108 EFF 5/10/06 CUSIP 530718105 -442,000 000 | 0.00 - 3,837,746 72 | 0.00 0 00 |
| 10 May 06 | #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 2024104 2024108 EFF 5/10/06 CUSIP 530718105 | 0 00 | DELIVERED 57,700 00 SHARES OF #REORG/LIBERTY MEDIA CORP SER A S IN EXCHANGE FOR 14,425 00 SHRS OF CUSIP NUMBERS #53071M10 AND #53071M30 RATE OF 0 2500000000 FOR 1 | 0.00 | #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 2024104 2024108 EFF 5/10/06 CUSIP 530718105 -57,700 000 | 0 00 - 514,486 02 | 0.00 0 00 |
| 10 May 06 | ANSOFT CORP COM CUSIP 036384105 100 000 | 0.00 | RECEIVED 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-02-06, EX DATE 05-10-06 | 0.00 | ANSOFT CORP COM CUSIP 036384105 200 000 | 0.00 0 00 | 0 00 0.00 |
| 10 May 06 | HESS CORP COM STK CUSIP 42809H107 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/AMERADA HESS CORP NAME CHANGE TO HESS CORP SEC #2024112 EFF 5/05/06 | 0.00 | HESS CORP COM STK CUSIP 42809H107 1,600 000 | 0 00 138,041 30 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|--|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 10 May 06 | LIBERTY MEDIA CORP NEW CAP COM SER A CUSIP 53071M302 | 0.00 | RECEIVED 22,100 00 SHARES OF LIBERTY MEDIA HLDG CORP CAP COM S IN EXCHANGE FOR 442,000 00 SHRS OF CUSIP NUMBER #53071810 RATE OF 0 0500000000 FOR 1 EFFECTIVE 05-10-06 STOCK | 0.00 | LIBERTY MEDIA CORP NEW CAP COM SER A CUSIP 53071M302 22,100 000 | 0 00 1,618,792.27 | 0 00 0 00 |
| 10 May 06 | LIBERTY MEDIA CORP NEW CAP COM SER A CUSIP 53071M302 | 0 00 | RECEIVED 2,885 00 SHARES OF LIBERTY MEDIA HLDG CORP CAP COM S IN EXCHANGE FOR 57,700 00 SHRS OF CUSIP NUMBER #53071810 RATE OF 0 0500000000 FOR 1 EFFECTIVE 05-10-06 STOCK | 0.00 | LIBERTY MEDIA CORP NEW CAP COM SER A CUSIP 53071M302 2,885 000 | 0.00 217,014 31 | 0 00 0.00 |
| 10 May 06 | LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A CUSIP 53071M104 | 0 00 | RECEIVED 110,500 00 SHARES OF LIBERTY MEDIA HLDG CORP INTERACTI IN EXCHANGE FOR 442,000 00 SHRS OF CUSIP NUMBER #53071810 RATE OF 0 2500000000 FOR 1 EFFECTIVE | 0 00 | LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A CUSIP 53071M104 110,500 000 | 0.00 2,218,954 45 | 0.00 0.00 |
| 10 May 06 | LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A CUSIP 53071M104 | 0 00 | RECEIVED 14,425 00 SHARES OF LIBERTY MEDIA HLDG CORP INTERACTI IN EXCHANGE FOR 57,700 00 SHRS OF CUSIP NUMBER #53071810 RATE OF 0 2500000000 FOR 1 EFFECTIVE 05-10-06 STOCK | 0 00 | LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A CUSIP 53071M104 14,425 000 | 0.00 297,471.71 | 0 00 0 00 |
| 12 May 06 | #REORG/PAYMENT CASH MERGER EFF 5/10/06 CUSIP 46262E105 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$43 50 PER SHARE PER A CASH MERGER EFFECTIVE 05/10/06 | 21,750 00 | #REORG/PAYMENT CASH MERGER EFF 5/10/06 CUSIP 46262E105 -500 000 | 0 00 - 20,973 52 | 776 48 0.00 |
| 16 May 06 | ARCH COAL INC COM CUSIP 039380100 1,300 000 | 0 00 | RECEIVED 1,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-05-06, EX DATE 05-16-06 | 0 00 | ARCH COAL INC COM CUSIP 039380100 2,600 000 | 0.00 0 00 | 0 00 0 00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|---|----------------|---|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 16 May 06 | IMMUCOR INC COM STK CUSIP 452526106 1,000 000 | 0.00 | RECEIVED 500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-24-06, EX DATE 05-16-06 | 0 00 | IMMUCOR INC COM STK CUSIP 452526106 1,500 000 | 0.00 0 00 | 0.00 0.00 |
| 16 May 06 | JEFFERIES GROUP INC NEW COM CUSIP. 472319102 1,100 000 | 0 00 | RECEIVED 1,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-28-06, EX DATE 05-16-06 | 0 00 | JEFFERIES GROUP INC NEW COM CUSIP 472319102 2,200 000 | 0 00 0 00 | 0 00 0.00 |
| 17 May 06 | BRIGHTPOINT INC COM NEW CUSIP. 109473405 1,325 000 | 0.00 | RECEIVED 265 00 SHARES AS A STOCK SPLIT OF 6 00 ADDITIONAL SHARE(S) FOR EACH 5 00 SHARE(S) HELD PAYABLE TO HOLDERS ON RECORD 05-19-06, EX DATE 05-17-06 FRACTIONS | 0 00 | BRIGHTPOINT INC COM NEW CUSIP 109473405 1,590 000 | 0 00 0.00 | 0.00 0.00 |
| 17 May 06 | FULTON FINL CORP PA COM CUSIP 360271100 1,250 000 | 0 00 | RECEIVED 62 50 SHARES AS A 5% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 05-19-06, EX DATE 05-17-06 | 0 00 | FULTON FINL CORP PA COM CUSIP 360271100 1,312 500 | 0 00 0 00 | 0 00 0.00 |
| 18 May 06 | #REORG/SCP POOL CORP NAME CHANGE TO POOL CORP 2024345 EFF 5/17/06 CUSIP 73278L105 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO POOL CORP COM STK | 0 00 | #REORG/SCP POOL CORP NAME CHANGE TO POOL CORP 2024345 EFF 5/17/06 CUSIP 73278L105 -700 000 | 0 00 - 21,712 86 | 0 00 0.00 |
| 18 May 06 | EMBARQ CORP COM STK CUSIP 29078E105 | 0 00 | 7,000 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 05 SHARE(S) OF EMBARQ CORP COM STK FOR EACH 1 SHARE(S) OF SPRINT NEXTEL CORP HELD ON RECORD 05-08-06, EXDATE | 0.00 | EMBARQ CORP COM STK CUSIP 29078E105 7,000 000 | 0 00 308,807.30 | 0.00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 18 May 06 | EMBARQ CORP COM STK CUSIP 29078E105 | 0.00 | 2,865 25 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 05 SHARE(S) OF EMBARQ CORP COM STK FOR EACH 1 SHARE(S) OF SPRINT NEXTEL CORP HELD ON RECORD 05-08-06, EXDATE | 0 00 | EMBARQ CORP COM STK CUSIP 29078E105 2,865 250 | 0 00 102,537.55 | 0.00 0 00 |
| 18 May 06 | POOL CORP COM STK CUSIP 73278L105 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/SCP POOL CORP NAME CHANGE TO POOL CORP 2024345 EFF 5/17/06 | 0 00 | POOL CORP COM STK CUSIP 73278L105 700 000 | 0 00 21,712 86 | 0 00 0.00 |
| 18 May 06 | SPRINT NEXTEL CORP CUSIP 852061100 | 0 00 | TO REFLECT ALLOCATION OF COST TO EMBARQ CORP COM STK AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-08-06, EX DATE 05-18-06 | 0.00 | | 0 00 - 308,807 30 | 0.00 0.00 |
| 18 May 06 | SPRINT NEXTEL CORP CUSIP 852061100 | 0.00 | TO REFLECT ALLOCATION OF COST TO EMBARQ CORP COM STK AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-08-06, EX DATE 05-18-06 | 0.00 | | 0.00 - 102,537 55 | 0 00 0 00 |
| 19 May 06 | PROGRESSIVE CORP OH COM CUSIP 743315103 4,100 000 | 0 00 | RECEIVED 12,300 00 SHARES AS A STOCK SPLIT OF 3 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-08-06, EX DATE 05-19-06 | 0.00 | PROGRESSIVE CORP OH COM CUSIP 743315103 16,400 000 | 0.00 0.00 | 0 00 0 00 |

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|----------------------|---|---------------|---|----------------|---|---------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 22 May 06 | #REORG/DITECH COMMUNICATIONS CORP N/C TO DITECH NETWORKS INC 2024383 EFF 5/19/06CUSIP 25500M103 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO DITECH NETWORKS COM STK | 0 00 | #REORG/DITECH COMMUNICATIONS CORP N/C TO DITECH NETWORKS INC 2024383 EFF 5/19/06CUSIP 25500M103 -2,100 000 | 0.00 - 21,979.59 | 0.00 0.00 |
| 22 May 06 | #REORG/LAFARGE N AM INC CASH MERGER EFF 5/16/06 CUSIP 505862102 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$85 50 PER SHARE PER A CASH MERGER EFFECTIVE 05/16/06 | 59,850.00 | #REORG/LAFARGE N AM INC CASH MERGER EFF 5/16/06 CUSIP 505862102 -700 000 | 0 00 - 37,467 50 | 22,382 50 0.00 |
| 22 May 06 | DITECH NETWORKS COM STK CUSIP 25500T108 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/DITECH COMMUNICATIONS CORP N/C TO DITECH NETWORKS INC 2024383 EFF 5/19/06 | 0.00 | DITECH NETWORKS COM STK CUSIP 25500T108 2,100 000 | 0.00 21,979.59 | 0 00 0.00 |
| 23 May 06 | COML METALS CO COM CUSIP 201723103 1,200 000 | 0.00 | RECEIVED 1,200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-08-06, EX DATE 05-23-06 | 0 00 | COML METALS CO COM CUSIP 201723103 2,400 000 | 0 00 0 00 | 0 00 0 00 |
| 23 May 06 | TALX CORP COM CUSIP 874918105 | 0.00 | RECEIVED DISTRIBUTION FOR CLASS PERIOD 7/20/2000-11/15/2002 ON NET CLASS ACTION TALX CORP *2609627* CTIN 351813228 *ZZLUMINA - RS* | 8,672 64 | | 0 00 0.00 | 8,672 64 0 00 |
| 23 May 06 | TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 1,350 000 | 0 00 | RECEIVED 1,350 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-15-06, EX DATE 05-23-06 | 0 00 | TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 2,700 000 | 0 00 0.00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 25 May 06 | J2 GLOBAL COMMUNICATIONS INC COM NEW CUSIP 46626E205 500 000 | 0 00 | RECEIVED 500 00 SHARES AS A STOCK SPLIT OF 2 00 ADDITIONAL SHARE(S) FOR EACH 1 00 SHARE(S) HELD PAYABLE TO HOLDERS ON RECORD 05-15-06, EX DATE 05-26-06 FRACTIONS | 0 00 | J2 GLOBAL COMMUNICATIONS INC COM NEW CUSIP 46626E205 1,000 000 | 0 00 0 00 | 0.00 0.00 |
| 26 May 06 | #REORG/STEWART & STEVENSON SVCS INC CASH MERGER EFFECTIVE 05-28-06 CUSIP 860342104 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$36 50 PER SHARE PER A CASH MERGER EFFECTIVE 05/28/06 | 24,272.50 | #REORG/STEWART & STEVENSON SVCS INC CASH MERGER EFFECTIVE 05-28-06 CUSIP 860342104 -665 000 | 0 00 - 13,567.33 | 10,705 17 0 00 |
| 26 May 06 | ILL TOOL WKS INC COM CUSIP 452308109 5,200 000 | 0.00 | RECEIVED 5,200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-18-06, EX DATE 05-26-06 | 0 00 | ILL TOOL WKS INC COM CUSIP 452308109 10,400 000 | 0.00 0 00 | 0 00 0 00 |
| 30 May 06 | ANADARKO PETRO CORP COM CUSIP 032511107 4,900 000 | 0 00 | RECEIVED 4,900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-12-06, EX DATE 05-30-06 | 0.00 | ANADARKO PETRO CORP COM CUSIP 032511107 9,800 000 | 0.00 0 00 | 0 00 0 00 |
| 31 May 06 | R H DONNELLEY CORP COM NEW CUSIP 74955W307 1,324 000 | 0 00 | RECEIVED CASH AT A RATE OF \$ 0 01 PER SHARE ON SHARES HELD ON 05/02/06, RECORD DATE, PER A SALE OF RIGHTS PAYMENT | 13 24 | R H DONNELLEY CORP COM NEW CUSIP 74955W307 1,324 000 | 0 00 0 00 | 13.24 0 00 |
| 31 May 06 | UMB FINL CORP COM CUSIP 902788108 1,200 000 | 0.00 | RECEIVED 1,200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-16-06, EX DATE 05-31-06 | 0.00 | UMB FINL CORP COM CUSIP 902788108 2,400 000 | 0.00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 1 Jun 06 | #REORG/EDU MNGT CORP CASH MERGER EFF 6/1/06 CUSIP 28139T101 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$43 00 PER SHARE PER A CASH MERGER EFFECTIVE 6/01/06 | 64,500.00 | #REORG/EDU MNGT CORP CASH MERGER EFF 6/1/06 CUSIP 28139T101 -1,500 000 | 0.00 - 48,250 67 | 16,249 33 0.00 |
| 1 Jun 06 | #REORG/INDEPENDENCE CMNTY BK CORP CASH MERGER EFF 6/1/06 CUSIP 453414104 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$42 00 PER SHARE PER A CASH MERGER EFFECTIVE 6-1-06 CUSIP 453414104 | 71,400.00 | #REORG/INDEPENDENCE CMNTY BK CORP CASH MERGER EFF 6/1/06 CUSIP 453414104 -1,700 000 | 0.00 - 66,616.92 | 4,783.08 0 00 |
| 1 Jun 06 | #REORG/MAINSTR BKS INC STOCK MERGER TO BB& T CORP SEC # 2042822 EFF 6/2/06 CUSIP 56034R102 | 0 00 | DELIVERED 100 00 SHARES OF #REORG/MAINSTR BKS INC STOCK MERG IN EXCHANGE FOR 66 02 SHRS OF CUSIP NUMBER #05493710 RATE OF 0 6602000000 FOR 1 EFFECTIVE 06-01-06 STOCK | 0 00 | #REORG/MAINSTR BKS INC STOCK MERGER TO BB& T CORP SEC # 2042822 EFF 6/2/06 CUSIP 56034R102 -100 000 | 0 00 - 2,737 00 | 0 00 0.00 |
| 1 Jun 06 | BB&T CORP COM CUSIP 054937107 | 0.00 | RECEIVED 66 02 SHARES OF BB&T CORP COM IN EXCHANGE FOR 100 00 SHRS OF CUSIP NUMBER #56034R10 RATE OF 0 6602000000 FOR 1 EFFECTIVE 06-01-06 STOCK MERGER | 0 00 | BB&T CORP COM CUSIP 054937107 66 020 | 0 00 2,737 00 | 0 00 0.00 |
| 1 Jun 06 | CONSOL ENERGY INC COM CUSIP 20854P109 1,900 000 | 0.00 | RECEIVED 1,900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-15-06, EX DATE 06-01-06 | 0 00 | CONSOL ENERGY INC COM CUSIP 20854P109 3,800 000 | 0 00 0 00 | 0 00 0 00 |
| 1 Jun 06 | ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 | 0 00 | RECEIVED DISTRIBUTION FOR CLASS PERIOD 9/17/2001-3/20/2003 ON NET CLASS ACTION ELECTRO SCIENTIFIC INDS INC *2609297* *LUMINA -WESTWOOD* *351813228* | 618 13 | | 0.00 0 00 | 618 13 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|-------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 1 Jun 06 | ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 | 0 00 | RECEIVED DISTRIBUTION FOR CLASS PERIOD 9/17/2001-3/20/2003 ON NET CLASS ACTION ELECTRO SCIENTIFIC INDS INC *2609627* *LUMINA -RS* *351813228* | 1,036.08 | | 0.00 0 00 | 1,036 08 0 00 |
| 1 Jun 06 | HESS CORP COM STK CUSIP 42809H107 1,600 000 | 0 00 | RECEIVED 3,200 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-17-06, EX DATE 06-01-06 | 0.00 4,800 000 | HESS CORP COM STK CUSIP 42809H107 | 0 00 0 00 | 0 00 0 00 |
| 1 Jun 06 | KIRBY CORP COM CUSIP 497266106 900 000 | 0 00 | RECEIVED 900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-10-06, EX DATE 06-01-06 | 0.00 1,800 000 | KIRBY CORP COM CUSIP 497266106 | 0 00 0 00 | 0.00 0 00 |
| 1 Jun 06 | NUCOR CORP COM CUSIP 670346105 3,500 000 | 0.00 | RECEIVED 3,500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-19-06, EX DATE 06-01-06 | 0.00 7,000 000 | NUCOR CORP COM CUSIP 670346105 | 0 00 0 00 | 0 00 0 00 |
| 1 Jun 06 | READ-RITE CORP COM NEW CUSIP 755246204 | 0 00 | RECEIVED DISTRIBUTION FOR CLASS PERIOD 10/30/2001-6/17/2003 ON NET CLASS ACTION READ-RITE CORP *2609664* *LUMINA - NATIONAL CITY* *351813228* | 59 98 | | 0 00 0 00 | 59 98 0 00 |

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Account Number LUMIN
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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 2 Jun 06 | #REORG/ALBERTSONS INC CASH & STK MERGER TO SUPER VALUE SEC 2850804 EFF 6/2/06 CUSIP 013104104 | 0.00 | DELIVERED 7,600 00 SHARES OF #REORG/ALBERTSONS INC CASH & STK IN EXCHANGE FOR CASH AT A RATE OF 20 3500000000 PER SHARE EFFECTIVE 06-02-06 CASH & STOCK MERGER | 154,660 00 | | 0 00 0 00 | 0 00 0 00 |
| 2 Jun 06 | #REORG/ALBERTSONS INC CASH & STK MERGER TO SUPER VALUE SEC 2850804 EFF 6/2/06 CUSIP 013104104 | 0 00 | DELIVERED 7,600 00 SHARES OF #REORG/ALBERTSONS INC CASH & STK IN EXCHANGE FOR 1,383 20 SHRS OF CUSIP NUMBER #86853610 RATE OF 0 1820000000 FOR 1 EFFECTIVE 06-02-06 CASH & | 0.00 | #REORG/ALBERTSONS INC CASH & STK MERGER TO SUPER VALUE SEC 2850804 EFF 6/2/06 CUSIP 013104104 -7,600 000 | 0.00 - 174,196 21 | 20,894 73 0.00 |
| 2 Jun 06 | CB RICHARD ELLIS GROUP INC CL A CL A CUSIP 12497T101 1,000 000 | 0.00 | RECEIVED 2,000 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-15-06, EX DATE 06-02-06 | 0.00 | CB RICHARD ELLIS GROUP INC CL A CL A CUSIP 12497T101 3,000 000 | 0 00 0.00 | 0 00 0 00 |
| 2 Jun 06 | GARDNER DENVER INC COM CUSIP 365558105 600 000 | 0.00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-11-06, EX DATE 06-02-06 | 0 00 | GARDNER DENVER INC COM CUSIP 365558105 1,200 000 | 0.00 0 00 | 0 00 0 00 |
| 2 Jun 06 | HOLLY CORP COM PAR \$0 01 CUSIP 435758305 700 000 | 0 00 | RECEIVED 700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-22-06, EX DATE 06-02-06 | 0.00 | HOLLY CORP COM PAR \$0 01 CUSIP 435758305 1,400 000 | 0 00 0 00 | 0 00 0 00 |

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Account Name LUMINA FOUNDATION
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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|---|----------------|--|---------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 2 Jun 06 | SUPER VALU INC COM CUSIP 868536103 | 0.00 | RECEIVED 1,383 20 SHARES OF SUPER VALU INC COM IN EXCHANGE FOR 7,600 00 SHRS OF CUSIP NUMBER #01310410 RATE OF 0 1820000000 FOR 1 EFFECTIVE 06-02-06 CASH & STOCK MERGER | 0.00 | SUPER VALU INC COM CUSIP 868536103 1,383 200 | 0 00 40,430 94 | 0.00 0 00 |
| 5 Jun 06 | ALLEGHANY CORP DEL COM CUSIP 017175100 300 000 | 0 00 | RECEIVED 6 00 SHARES AS A 2 0% STOCK DIVIDEND TO HOLDERS OF RECORD 04-03-06 SHARES RECEIVED PER ALLEGHANY OPTIONAL DIVIDEND CASH ELECTION AT A RATE OF 2% | 0.00 | ALLEGHANY CORP DEL COM CUSIP. 017175100 306 000 | 0 00 0 00 | 0 00 0 00 |
| 5 Jun 06 | BERRY PETE CO CL A CL A CUSIP 085789105 800 000 | 0 00 | RECEIVED 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-17-06, EX DATE 06-05-06 | 0 00 | BERRY PETE CO CL A CL A CUSIP 085789105 1,600 000 | 0.00 0.00 | 0.00 0.00 |
| 6 Jun 06 | SCANSOURCE INC COM CUSIP 806037107 600 000 | 0 00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-25-06, EX DATE 06-06-06 | 0 00 | SCANSOURCE INC COM CUSIP 806037107 1,200 000 | 0 00 0 00 | 0 00 0 00 |
| 7 Jun 06 | HUB GROUP INC CL A CUSIP 443320106 1,000 000 | 0 00 | RECEIVED 1,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-22-06, EX DATE 06-07-06 | 0 00 | HUB GROUP INC CL A CUSIP 443320106 2,000 000 | 0 00 0 00 | 0 00 0 00 |
| 8 Jun 06 | #REORG/DURATEK INC CASH MERGER EFF 6/7/06 CUSIP 26658Q102 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$22 00 PER SHARE PER A CASH MERGER EFFECTIVE 6/07/06 | 22,000 00 | #REORG/DURATEK INC CASH MERGER EFF 6/7/06 CUSIP 26658Q102 -1,000 000 | 0.00 - 26,732.30 | - 4,732 30 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 9 Jun 06 | #REORG/ANTEON INTL CORP CASH MERGER EFF 6/8/06 CUSIP 03674E108 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$55 50 PER SHARE PER A CASH MERGER EFFECTIVE 6-8-06 AND SWING DATE 6-9-06 | 33,300 00 | #REORG/ANTEON INTL CORP CASH MERGER EFF 6/8/06 CUSIP 03674E108 -600 000 | 0 00 - 20,607 00 | 12,693 00 0 00 |
| 9 Jun 06 | SELECT COMFORT CORP OC-CAP STK OC-CAP STK CUSIP 81616X103 1,200 000 | 0 00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-25-06, EX DATE 06-09-06 | 0.00 | SELECT COMFORT CORP OC-CAP STK OC-CAP STK CUSIP 81616X103 1,800 000 | 0.00 0.00 | 0 00 0.00 |
| 12 Jun 06 | FEDT DEPT STORES INC DEL COM CUSIP 31410H101 5,705 000 | 0 00 | RECEIVED 5,705 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-26-06, EX DATE 06-12-06 | 0 00 | FEDT DEPT STORES INC DEL COM CUSIP 31410H101 11,410 000 | 0.00 0.00 | 0 00 0.00 |
| 12 Jun 06 | MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 3,600 000 | 0.00 | RECEIVED 3,600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-18-06, EX DATE 06-12-06 | 0.00 | MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 7,200 000 | 0.00 0 00 | 0 00 0 00 |
| 12 Jun 06 | TRINITY IND INC COM CUSIP 896522109 1,400 000 | 0 00 | RECEIVED 700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-26-06, EX DATE 06-12-06 | 0 00 | TRINITY IND INC COM CUSIP 896522109 2,100 000 | 0.00 0 00 | 0 00 0.00 |
| 13 Jun 06 | #REORG/EDU MNGT CORP CASH MERGER EFF 6/1/06 CUSIP 28139T101 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$43 00 PER SHARE PER A CASH MERGER EFFECTIVE 6/01/06 | 30,100.00 | #REORG/EDU MNGT CORP CASH MERGER EFF 6/1/06 CUSIP 28139T101 -700 000 | 0.00 - 30,072 00 | 28 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|---|----------------|--|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 13 Jun 06 | BEACON ROOFING SUPPLY INC COM CUSIP 073685109 1,000 000 | 0 00 | RECEIVED 500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-31-06, EX DATE 06-13-06 | 0 00 | BEACON ROOFING SUPPLY INC COM CUSIP 073685109 1,500 000 | 0 00 0 00 | 0 00 0 00 |
| 13 Jun 06 | CENT EUROPEAN DISTR CORP COM STK CUSIP 153435102 900 000 | 0 00 | RECEIVED 450 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-29-06, EX DATE 06-13-06 | 0 00 | CENT EUROPEAN DISTR CORP COM STK CUSIP 153435102 1,350 000 | 0 00 0 00 | 0 00 0 00 |
| 13 Jun 06 | SOVEREIGN BANCORP INC COM CUSIP 845905108 7,500 000 | 0 00 | RECEIVED 375 00 SHARES AS A 0 0500000000 STOCK DIVIDEND PAYABLE TO HOLDERS RECORD 06-15-06, EX DATE 06-13-06 FRACTIONS TRUNCATED | 0 00 | SOVEREIGN BANCORP INC COM CUSIP 845905108 7,875 000 | 0 00 0 00 | 0 00 0 00 |
| 15 Jun 06 | #REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06 CUSIP 492386107 2,390 000 | 0.00 | RECEIVED 2,390 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-02-06, EX DATE 06-15-06 | 0 00 | #REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06 CUSIP 492386107 4,780 000 | 0 00 0 00 | 0 00 0 00 |
| 15 Jun 06 | #REORG/SYBRON DENTAL SPECIALTIES INC CASH MERGER EFF 5/19/06 CUSIP 871142105 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$47 00 PER SHARE PER A CASH MERGER EFFECTIVE 5/19/06 | 37,600 00 | #REORG/SYBRON DENTAL SPECIALTIES INC CASH MERGER EFF 5/19/06 CUSIP 871142105 -800 000 | 0 00 - 30,104 84 | 7,495 16 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 15 Jun 06 | LEUCADIA NATL CORP COM CUSIP 527288104 1,700 000 | 0 00 | RECEIVED 1,700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-30-06, EX DATE 06-15-06 | 0.00 | LEUCADIA NATL CORP COM CUSIP 527288104 3,400 000 | 0.00 0.00 | 0.00 0.00 |
| 16 Jun 06 | APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 1,300 000 | 0 00 | RECEIVED 650 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-01-06, EX DATE 06-16-06 | 0.00 | APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 1,950 000 | 0.00 0 00 | 0 00 0 00 |
| 19 Jun 06 | OCEANEERING INTL INC COM CUSIP 675232102 1,000 000 | 0.00 | RECEIVED 1,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-25-06, EX DATE 06-19-06 | 0.00 | OCEANEERING INTL INC COM CUSIP 675232102 2,000 000 | 0.00 0.00 | 0 00 0 00 |
| 19 Jun 06 | PARLUX FRAGRANCES INC COM CUSIP 701645103 600 000 | 0.00 | RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-31-06, EX DATE 06-19-06 | 0 00 | PARLUX FRAGRANCES INC COM CUSIP 701645103 1,200 000 | 0 00 0.00 | 0.00 0 00 |
| 20 Jun 06 | #REORG/1ST HORIZON PHARMACEUTICALS CORP N/C TO SCIELE 2025580 EFF 6/19/06 CUSIP 32051K106 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO SCIELE PHARMA INC COM STK | 0 00 | #REORG/1ST HORIZON PHARMACEUTICALS CORP N/C TO SCIELE 2025580 EFF 6/19/06 CUSIP 32051K106 -1,200 000 | 0.00 - 23,228 97 | 0 00 0 00 |

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 20 Jun 06 | SCIELE PHARMA INC COM STK CUSIP 808627103 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/FIRST HORIZON PHARMACEUTICALS CORP N/C TO SCIELE 2025580 EFF 6/19/06 | 0.00 | SCIELE PHARMA INC COM STK CUSIP 808627103 1,200 000 | 0 00 23,228.97 | 0.00 0.00 |
| 21 Jun 06 | #REORG/LEXAR MEDIA INC STK MERGER TO MICRON TECH 2569296 EFF 6/21/06 CUSIP 52886P104 | 0 00 | DELIVERED 2,900 00 SHARES OF #REORG/LEXAR MEDIA INC STK MERGER IN EXCHANGE FOR 1,718 25 SHRS OF CUSIP NUMBER #59511210 RATE OF 0 5925000000 FOR 1 EFFECTIVE 06-21-06 STOCK | 0 00 | #REORG/LEXAR MEDIA INC STK MERGER TO MICRON TECH 2569296 EFF 6/21/06 CUSIP 52886P104 -2,900 000 | 0 00 - 17,440.29 | 0.00 0 00 |
| 21 Jun 06 | MICRON TECH INC COM CUSIP 595112103 | 0 00 | RECEIVED 1,718 25 SHARES OF MICRON TECH INC COM IN EXCHANGE FOR 2,900 00 SHRS OF CUSIP NUMBER #52886P10 RATE OF 0 5925000000 FOR 1 EFFECTIVE 06-21-06 STOCK MERGER | 0.00 | MICRON TECH INC COM CUSIP 595112103 1,718 250 | 0 00 17,440.29 | 0 00 0 00 |
| 23 Jun 06 | #REORG/VENTIV HLTH INC N/C TO INVENTIVE HHEALTH INC SEC # 2025564 EFF 6/19/06 CUSIP 922793104 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO INVENTIV HEALTH INC COM STK | 0.00 | #REORG/VENTIV HLTH INC N/C TO INVENTIVE HHEALTH INC SEC # 2025564 EFF 6/19/06 CUSIP 922793104 -1,200 000 | 0 00 - 26,743.24 | 0 00 0 00 |
| 23 Jun 06 | INVENTIV HEALTH INC COM STK CUSIP 46122E105 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/VENTIV HLTH INC N/C TO INVENTIVE HHEALTH INC SEC # 2025564 EFF 6/19/06 | 0 00 | INVENTIV HEALTH INC COM STK CUSIP 46122E105 1,200 000 | 0 00 26,743.24 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 26 Jun 06 | EXPEDITORS INTL WASH INC COM CUSIP 302130109 2,400 000 | 0 00 | RECEIVED 2,400 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-09-06, EX DATE 06-26-06 | 0.00 | EXPEDITORS INTL WASH INC COM CUSIP 302130109 4,800 000 | 0 00 0 00 | 0 00 0 00 |
| 26 Jun 06 | PRICE T ROWE GROUP INC COM CUSIP 74144T108 3,400 000 | 0.00 | RECEIVED 3,400 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-19-06, EX DATE 06-26-06 | 0.00 | PRICE T ROWE GROUP INC COM CUSIP 74144T108 6,800 000 | 0.00 0.00 | 0 00 0.00 |
| 27 Jun 06 | #REORG/KNIGHT-RIDER CASH & STK MERGER TO MCCLATCHY CO 2543347 EFF 6/27/06 CUSIP 499040103 | 0 00 | DELIVERED 1,800 00 SHARES OF #REORG/KNIGHT-RIDER CASH & STK ME IN EXCHANGE FOR 921 24 SHRS OF CUSIP NUMBER #57948910 RATE OF 0 5118000000 FOR 1 EFFECTIVE 06-27-06 CASH & | 0 00 | #REORG/KNIGHT-RIDER CASH & STK MERGER TO MCCLATCHY CO 2543347 EFF 6/27/06 CUSIP 499040103 -1,800 000 | 0.00 - 115,914 96 | 0.00 0.00 |
| 27 Jun 06 | #REORG/KNIGHT-RIDER CASH & STK MERGER TO MCCLATCHY CO 2543347 EFF 6/27/06 CUSIP 499040103 | 0.00 | DELIVERED 1,800 00 SHARES OF #REORG/KNIGHT-RIDER CASH & STK ME IN EXCHANGE FOR CASH AT A RATE OF 40 0000000000 PER SHARE EFFECTIVE 06-27-06 CASH & STOCK MERGER | 72,000.00 | | 0.00 0 00 | 0 00 0 00 |
| 27 Jun 06 | FRONTIER OIL CORP COM CUSIP 35914P105 1,500 000 | 0.00 | RECEIVED 1,500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-19-06, EX DATE 06-27-06 | 0 00 | FRONTIER OIL CORP COM CUSIP 35914P105 3,000 000 | 0 00 0 00 | 0.00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 27 Jun 06 | MCCLATCHY CO CL A CL A CUSIP 579489105 | 0.00 | RECEIVED 921 24 SHARES OF MCCLATCHY CO CL A IN EXCHANGE FOR 1,800 00 SHRS OF CUSIP NUMBER #49904010 RATE OF 0 5118000000 FOR 1 EFFECTIVE 06-27-06 CASH & STOCK MERGER | 0 00 | MCCLATCHY CO CL A CL A CUSIP 579489105 921 240 | 0.00 43,914 96 | 0.00 0 00 |
| 27 Jun 06 | MSC INDL DIRECT INC CL A COM CUSIP 553530106 | 0 00 | RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/11/1999-8/5/2002 ON NET CLASS ACTION MSC INDUSTRIAL DIRECT INC *2609296* *LUMINA - KALMAR* *351813228* | 244 64 | | 0 00 0 00 | 244 64 0.00 |
| 28 Jun 06 | #REORG/NEXTEL PARTNERS CASH MERGER EFF 6/27/06 CUSIP 65333F107 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$28 50 PER SHARE PER A CASH MERGER EFFECTIVE 6/27/06 | 96,900 00 | #REORG/NEXTEL PARTNERS CASH MERGER EFF 6/27/06 CUSIP 65333F107 -3,400 000 | 0.00 - 69,258.65 | 27,641.35 0 00 |
| 29 Jun 06 | ANDERSONS INC COM CUSIP 034164103 300 000 | 0 00 | RECEIVED 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-01-06, EX DATE 06-29-06 | 0.00 600 000 | ANDERSONS INC COM CUSIP 034164103 600 000 | 0.00 0 00 | 0 00 0 00 |
| 3 Jul 06 | #REORG/ENGLEHARD CORP CASH MERGER EFF 6/9/06 CUSIP 292845104 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$39 00 PER SHARE PER A CASH MERGER EFFECTIVE 6/06/09 | 136,500.00 | #REORG/ENGLEHARD CORP CASH MERGER EFF 6/9/06 CUSIP 292845104 -3,500 000 | 0.00 - 114,171 82 | 22,328 18 0 00 |
| 3 Jul 06 | #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO HELIX 2020999 EFF 7/3/06 CUSIP 759594302 | 0 00 | DELIVERED 500 00 SHARES OF REMINGTON OIL & GAS CORP COM IN EXCHANGE FOR CASH AT A RATE OF 27 0000000000 PER SHARE EFFECTIVE 07-03-06 CASH & STK MERGER | 13,500 00 | | 0.00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 3 Jul 06 | #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO HELIX 2020999 EFF 7/3/06 CUSIP 759594302 | 0 00 | DELIVERED 500 00 SHARES OF REMINGTON OIL & GAS CORP COM IN EXCHANGE FOR 218 00 SHRS OF CUSIP NUMBER #42330P10 RATE OF 0 4360000000 FOR 1 EFFECTIVE 07-03-06 CASH & STK MERGER | 0.00 | #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO HELIX 2020999 EFF 7/3/06 CUSIP 759594302 -500 000 | 0.00 - 14,900.00 | 7,168.49 0.00 |
| 3 Jul 06 | #REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06 CUSIP 903474302 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$10 35 PER SHARE PER A CASH MERGER EFFECTIVE 07-03-06 CUSIP 903474302 SEC 2-878875 | 36,225 00 | #REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06 CUSIP 903474302 -3,500 000 | 0 00 - 24,797 21 | 11,427.79 0 00 |
| 3 Jul 06 | CLEVELAND CLIFFS COM STK US\$1 CUSIP 185896107 800 000 | 0 00 | RECEIVED 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-15-06, EX DATE 07-03-06 | 0.00 | CLEVELAND CLIFFS COM STK US\$1 CUSIP 185896107 1,600 000 | 0 00 0 00 | 0.00 0 00 |
| 3 Jul 06 | HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP 42330P107 | 0 00 | RECEIVED 218 00 SHARES OF HELIX ENERGY SOLUTIONS GROUP INC IN EXCHANGE FOR 500 00 SHRS OF CUSIP NUMBER #75959430 RATE OF 0 4360000000 FOR 1 EFFECTIVE 07-03-06 CASH & STK | 0 00 | HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP 42330P107 218 000 | 0 00 8,568 49 | 0 00 0.00 |
| 3 Jul 06 | LOWES COS INC COM CUSIP 548661107 19,100 000 | 0 00 | RECEIVED 19,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-16-06, EX DATE 07-03-06 | 0 00 | LOWES COS INC COM CUSIP 548661107 38,200 000 | 0 00 0 00 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|--|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 7 Jul 06 | INTUIT COM CUSIP 461202103 4,000 000 | 0.00 | RECEIVED 4,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-21-06, EX DATE 07-07-06 | 0.00 | INTUIT COM CUSIP 461202103 8,000 000 | 0 00 0 00 | 0 00 0.00 |
| 7 Jul 06 | USG CORP COM NEW CUSIP 903293405 | 0 00 | TO REFLECT ALLOCATION OF COST TO USG CORP RT RESULT OF A RIGHTS DISTRIBUTION HOLDERS OF RECORD 06-30-06 EX DATE 07-03-06 | 0.00 | | 0 00 - 8,059.61 | 0.00 0.00 |
| 7 Jul 06 | USG CORP RT CUSIP 903293132 | 0.00 | RECEIVED 900 00 SHARES AS A RESULT OF A RIGHTS DISTRIBUTION OF 1 000000000000 SHARES OF USG CORP RT FOR EACH 1 SHARE(S) OF USG CORP COM NEW HELD ON RECORD 06-30-06 EX | 0.00 | USG CORP RT CUSIP 903293132 900 000 | 0 00 8,059 61 | 0 00 0.00 |
| 10 Jul 06 | #REORG/APPLIED FILMS CORP CASH MERGER EFFECTIVE 07/07/06 CUSIP 038197109 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$28 50 PER SHARE PER A CASH MERGER EFFECTIVE 07-07-2006 038197109 SEC 2-023378 | 28,500 00 | #REORG/APPLIED FILMS CORP CASH MERGER EFFECTIVE 07/07/06 CUSIP 038197109 -1,000 000 | 0 00 - 21,124 77 | 7,375 23 0 00 |
| 10 Jul 06 | HANSEN NAT CORP COM CUSIP 411310105 400 000 | 0 00 | RECEIVED 1,200 00 SHARES AS A STOCK SPLIT OF 3 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-30-06, EX DATE 07-10-06 | 0 00 | HANSEN NAT CORP COM CUSIP 411310105 1,600 000 | 0 00 0 00 | 0 00 0.00 |

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1 JAN 06 - 31 DEC 06

Account number LUMIN
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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 10 Jul 06 | HELMERICH & PAYNE INC COM CUSIP 423452101 1,000 000 | 0.00 | RECEIVED 1,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-26-06, EX DATE 07-10-06 | 0.00 | HELMERICH & PAYNE INC COM CUSIP 423452101 2,000 000 | 0.00 0 00 | 0 00 0.00 |
| 11 Jul 06 | #REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 2026274 EFF 7/10/06 CUSIP 890333107 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO TWEEN BRANDS INC COM STK | 0.00 | #REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 2026274 EFF 7/10/06 CUSIP 890333107 -700 000 | 0 00 - 18,496.64 | 0.00 0.00 |
| 11 Jul 06 | TWEEN BRANDS INC COM STK CUSIP 901166108 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 2026274 EFF 7/10/06 | 0.00 | TWEEN BRANDS INC COM STK CUSIP 901166108 700 000 | 0 00 18,496 64 | 0.00 0.00 |
| 12 Jul 06 | #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK ENERGY 2008820 EFF 7/12/06 CUSIP 482434206 | 0 00 | DELIVERED 1,800 00 SHARES OF #REORG/KCS ENERGY INC CASH & STK IN EXCHANGE FOR CASH AT A RATE OF 9 0000000000 PER SHARE EFFECTIVE 07-12-06 CASH & STOCK MERGER | 16,200.00 | | 0 00 0 00 | 0.00 0.00 |
| 12 Jul 06 | #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK ENERGY 2008820 EFF 7/12/06 CUSIP 482434206 | 0 00 | DELIVERED 1,800 00 SHARES OF #REORG/KCS ENERGY INC CASH & STK IN EXCHANGE FOR 2,970 00 SHRS OF CUSIP NUMBER #71649510 RATE OF 1 6500000000 FOR 1 EFFECTIVE 07-12-06 CASH & | 0 00 | #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK ENERGY 2008820 EFF 7/12/06 CUSIP 482434206 -1,800 000 | 0 00 - 37,139 00 | 11,422 12 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 12 Jul 06 | PETROHAWK ENERGY CORP COM CUSIP 716495106 | 0 00 | RECEIVED 2,970 00 SHARES OF PETROHAWK ENERGY CORP COM COM IN EXCHANGE FOR 1,800 00 SHRS OF CUSIP NUMBER #48243420 RATE OF 1 6500000000 FOR 1 EFFECTIVE 07-12-06 CASH & | 0 00 | PETROHAWK ENERGY CORP COM CUSIP 716495106 2,970 000 | 0 00 32,361.12 | 0 00 0.00 |
| 14 Jul 06 | #REORG/CARRAMERICA RLTY CORP CASH MERGER EFF 7/14/06 CUSIP 144418100 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$44 75 PER SHARE PER A CASH MERGER EFFECTIVE 07-14-2006 | 102,925.00 | #REORG/CARRAMERICA RLTY CORP CASH MERGER EFF 7/14/06 CUSIP 144418100 -2,300 000 | 0.00 - 70,240 40 | 32,684.60 0 00 |
| 17 Jul 06 | #REORG/SEROLOGICALS CORP CASH MGR EFF 7-14-06 CUSIP 817523103 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$31 55 PER SHARE PER A CASH MERGER EFFECTIVE 7/14/06 | 44,170.00 | #REORG/SEROLOGICALS CORP CASH MGR EFF 7-14-06 CUSIP 817523103 -1,400 000 | 0.00 - 33,046.72 | 11,123 28 0 00 |
| 17 Jul 06 | HALLIBURTON CO COM CUSIP 406216101 12,000 000 | 0.00 | RECEIVED 12,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-23-06, EX DATE 07-17-06 | 0 00 | HALLIBURTON CO COM CUSIP 406216101 24,000 000 | 0 00 0.00 | 0.00 0 00 |
| 17 Jul 06 | TEREX CORP NEW COM CUSIP 880779103 1,000 000 | 0.00 | RECEIVED 1,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-15-06, EX DATE 07-17-06 | 0 00 | TEREX CORP NEW COM CUSIP 880779103 2,000 000 | 0.00 0 00 | 0.00 0 00 |
| 18 Jul 06 | #REORG/HOLLINGER N/C TO SUN-TIMES MEDIA GROUP INC SEC # 2026324 EFF 7/14/06 CUSIP 435569108 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO SUN-TIMES MEDIA GROUP INC COM STK | 0 00 | #REORG/HOLLINGER N/C TO SUN-TIMES MEDIA GROUP INC SEC # 2026324 EFF 7/14/06 CUSIP 435569108 -3,700 000 | 0 00 - 53,704 51 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|--|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 18 Jul 06 | ALLTEL CORP COM CUSIP 020039103 | 0.00 | TO REFLECT ALLOCATION OF COST TO WINDSTREAM CORP COM STK AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07-12-06, EX DATE 07-18-06 | 0.00 | | 0.00 - 107,259.48 | 0.00 0.00 |
| 18 Jul 06 | DENTSPLY INTL INC NEW COM CUSIP 249030107 2,500.000 | 0.00 | RECEIVED 2,500.00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-26-06, EX DATE 07-18-06 | 0.00 | DENTSPLY INTL INC NEW COM CUSIP 249030107 5,000.000 | 0.00 0.00 | 0.00 0.00 |
| 18 Jul 06 | SUN-TIMES MEDIA GROUP INC COM CL A STK CUSIP 86688Q100 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM HOLLINGER INTL INC CL A | 0.00 | SUN-TIMES MEDIA GROUP INC COM CL A STK CUSIP 86688Q100 3,700.000 | 0.00 53,704.51 | 0.00 0.00 |
| 18 Jul 06 | WINDSTREAM CORP COM STK CUSIP 97381W104 | 0.00 | 10,555.36 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 1.033926 SHARE(S) OF WINDSTREAM CORP COM STK FOR EACH 1 SHARE(S) OF ALLTEL CORP COM COM HELD ON RECORD | 0.00 | WINDSTREAM CORP COM STK CUSIP 97381W104 10,555.360 | 0.00 107,259.48 | 0.00 0.00 |
| 20 Jul 06 | #REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06 CUSIP 903474302 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$10.35 PER SHARE PER A CASH MERGER EFFECTIVE 07-03-06 | 2,070.00 | #REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06 CUSIP 903474302 -200.000 | 0.00 - 2,066.28 | 3.72 0.00 |
| 20 Jul 06 | RELIAANCE STL & ALUM CO COM CUSIP 759509102 600.000 | 0.00 | RECEIVED 600.00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07-05-06, EX DATE 07-20-06 | 0.00 | RELIAANCE STL & ALUM CO COM CUSIP 759509102 1,200.000 | 0.00 0.00 | 0.00 0.00 |

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1 JAN 06 - 31 DEC 06

Account Number: LUMINA
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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|--|---|---------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 21 Jul 06 | #REORG/NETIQ EFF 06-30-06 CUSIP 64115P102 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$12 20 PER SHARE PER A CASH MERGER EFFECTIVE 6-30-06 NETIQ CUSIP 64115P102, DUE TO LATE BUY TRADE | 34,160 00 | #REORG/NETIQ EFF 06-30-06 CUSIP 64115P102 -2,800 000 | 0 00 - 34,103 44 | 56.56 0 00 |
| 26 Jul 06 | #REORG/AMERN RET CORP CASH MERGER EFF 7-25-06 CUSIP 028913101 | 0 00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$33 00 PER SHARE PER A CASH MERGER EFFECTIVE 7/25/06 | 46,200 00 | #REORG/AMERN RET CORP CASH MERGER EFF 7-25-06 CUSIP 028913101 -1,400 000 | 0.00 - 45,248 56 | 951 44 0 00 |
| 27 Jul 06 | MDU RES GROUP INC COM CUSIP 552690109 2,200 000 | 0.00 | RECEIVED 1,100 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/07/27 RECORD DATE 2006/07/12 CA REF ID zFp6RsFTIF | 0.00 MDU RES GROUP INC COM CUSIP 552690109 3,300 000 | | 0.00 0 00 | 0.00 0.00 |
| 28 Jul 06 | #REORG/DIAGNOSTICS PRODUCTS CORP CASH MERGER EFF 7/27/06 CUSIP 252450101 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$58 50 PER SHARE PER A CASH MERGER EFFECTIVE 07/27/06 | 58,500.00 | #REORG/DIAGNOSTICS PRODUCTS CORP CASH MERGER EFF 7/27/06 CUSIP 252450101 -1,000 000 | 0.00 - 58,121 70 | 378.30 0 00 |
| 31 Jul 06 | #REORG/LASERSCOPE EFF 07-28-2006 CUSIP 518081104 | 0.00 | DELIVERED 900 00 SHARES FOR CASH AT RATE OF 31 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/07/31 CA REF ID QusaSvFTIF | 27,900 00 | #REORG/LASERSCOPE EFF 07-28-2006 CUSIP 518081104 -900 000 | 0 00 - 27,347.84 | 552 16 0 00 |
| 31 Jul 06 | MONSANTO CO NEW COM CUSIP 61166W101 6,000 000 | 0 00 | RECEIVED 6,000 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/07/31 RECORD DATE 2006/07/07 CA REF ID gaoGCuFTIF | 0 00 MONSANTO CO NEW COM CUSIP 61166W101 12,000 000 | | 0 00 0 00 | 0 00 0 00 |

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Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 1 Aug 06 | #REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06 CUSIP 151313103 | 0 00 | TO REFLECT ALLOCATION OF COST TO REALOGY CORP COM STK WYNDHAM WORLDWIDE CORP COM STK AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07-21-06, EX DATE | 0.00 | | 0 00 - 341,776 35 | 0 00 0 00 |
| 1 Aug 06 | REALOGY CORP COM STK CUSIP 75605E100 | 0 00 | 6,075 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 25 SHARE(S) OF REALOGY CORP COM STK FOR EACH 1 SHARE(S) OF CENDANT CORP COM STK HELD ON RECORD 07-21-06, | 0 00 | REALOGY CORP COM STK CUSIP 75605E100 6,075 000 | 0.00 164,257 90 | 0 00 0.00 |
| 1 Aug 06 | WYNDHAM WORLDWIDE CORP COM STK CUSIP 98310W108 | 0.00 | 4,860 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 20 SHARE(S) OF WYNDHAM WORLDWIDE CORP COM STK FOR EACH 1 SHARE(S) OF CENDANT CORP COM STK HELD ON RECORD | 0 00 | WYNDHAM WORLDWIDE CORP COM STK CUSIP 98310W108 4,860 000 | 0.00 177,518.45 | 0.00 0.00 |
| 4 Aug 06 | #REORG/FARGO ELECTRONICS INC CASH MERGER EFF 8/3/06 CUSIP 30744P102 | 0 00 | DELIVERED 1,000 00 SHARES FOR CASH AT RATE OF 25 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/08/03 CA REF ID 4hX4avFTIF | 25,500.00 | #REORG/FARGO ELECTRONICS INC CASH MERGER EFF 8/3/06 CUSIP 30744P102 -1,000 000 | 0 00 - 19,321 20 | 6,178 80 0 00 |
| 10 Aug 06 | #REORG/DIAMOND CLUSTER N/C TO DIAMOND MGMT & TECH 2027015 EFF 8/1/06 CUSIP 25278P106 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK | 0 00 | #REORG/DIAMOND CLUSTER N/C TO DIAMOND MGMT & TECH 2027015 EFF 8/1/06 CUSIP 25278P106 -2,100 000 | 0 00 - 15,794 94 | 0 00 0 00 |

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Account Number LUMIN-
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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|---|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 10 Aug 06 | DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK CUSIP 25269L106 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/DIAMOND CLUSTER N/C TO DIAMOND MANAGEMENT & TECH 2027015 EFF 8/1/06 | 0.00 | DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK CUSIP 25269L106 2,100 000 | 0 00 15,794 94 | 0 00 0.00 |
| 11 Aug 06 | #REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06 CUSIP 492388107 | 0 00 | DELIVERED 4,980 00 SHARES FOR CASH AT RATE OF 70 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/08/10 CA REF ID 7ph9pvFTIF | 351,090 00 | #REORG/KERR MCGEE CORP CASH MERGER EFF 8/10/06 CUSIP 492388107 -4,980 000 | 0 00 - 163,452 70 | 187,637 30 0.00 |
| 11 Aug 06 | PACCAR INC COM CUSIP 693718108 4,500 000 | 0.00 | RECEIVED 2,250 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/08/11 RECORD DATE 2006/07/27 CA REF ID zIHJkuFTIF | 0.00 | PACCAR INC COM CUSIP 693718108 6,750 000 | 0.00 0.00 | 0.00 0.00 |
| 14 Aug 06 | WELLS FARGO & CO NEW COM STK CUSIP 949746101 41,300 000 | 0 00 | RECEIVED 41,300 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/08/14 RECORD DATE 2006/08/04 CA REF ID 2boGCuFTIF | 0.00 | WELLS FARGO & CO NEW COM STK CUSIP 949746101 82,600 000 | 0 00 0 00 | 0 00 0.00 |
| 15 Aug 06 | REYNOLDS AMERN INC COM CUSIP 781713106 2,400 000 | 0 00 | RECEIVED 2,400 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/08/15 RECORD DATE 2006/07/31 CA REF ID oHhQ2vFTIF | 0 00 | REYNOLDS AMERN INC COM CUSIP 781713106 4,800 000 | 0 00 0 00 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 16 Aug 06 | CSX CORP COM CUSIP 128408103 4,900.000 | 0 00 | RECEIVED 4,900 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/08/16 RECORD DATE 2006/08/03 CA REF ID gHhQ2vFTIF | 0 00 | CSX CORP COM CUSIP 128408103 9,800 000 | 0.00 0.00 | 0 00 0.00 |
| 16 Aug 06 | GLOBAL IMAGING SYS INC COM CUSIP 37934A100 1,300 000 | 0.00 | RECEIVED 1,300 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/08/16 RECORD DATE 2006/08/01 CA REF ID rssOzuFTIF | 0.00 | GLOBAL IMAGING SYS INC COM CUSIP 37934A100 2,600 000 | 0.00 0 00 | 0 00 0 00 |
| 16 Aug 06 | OCCIDENTAL PETE CORP COM CUSIP 674599105 9,962 000 | 0 00 | RECEIVED 9,962 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/08/16 RECORD DATE 2006/08/01 CA REF ID 2lhQ2vFTIF | 0 00 | OCCIDENTAL PETE CORP COM CUSIP 674599105 19,924 000 | 0.00 0 00 | 0.00 0 00 |
| 17 Aug 06 | CLEARONE COMMUNICATIONS INC COM CUSIP 185080100 | 0.00 | RECEIVED DISTRIBUTION ON NET CLASS SETTLEMENT FUND FOR CLASS PERIOD OF 04-17-01 THRU 01-15-03 26-09296 CLOSED | 154 26 | | 0.00 0 00 | 154 26 0.00 |
| 22 Aug 06 | #REORG/SHURGUARD STORAGE CTRS INC CL A STK MERGER TO PUB 2751072 EFF 8/22/06 CUSIP 82567D104 | 0 00 | DELIVERED 1,900 00 SHARES IN EXCHANGE FOR 1,558 00 SHARES OF 74460D109 AT A RATE OF 82 SHARES PER 1 SHARE PER STOCK MERGER EFFECTIVE 2006/08/22 CA REF ID cMLo9wFTIF | 0.00 | #REORG/SHURGUARD STORAGE CTRS INC CL A STK MERGER TO PUB 2751072 EFF 8/22/06 CUSIP 82567D104 -1,900 000 | 0.00 - 118,516 15 | 0 00 0 00 |
| 22 Aug 06 | PUBLIC STORAGE INC COM CUSIP 74460D109 | 0 00 | RECEIVED 1,558 00 SHARES IN EXCHANGE FOR 1,900 00 OF 82567D104 AT A RATE OF 82 SHARE PER 1 SHARE STOCK MERGER EFFECTIVE 2006/08/22 CA REF ID cMLo9wFTIF | 0 00 | PUBLIC STORAGE INC COM CUSIP 74460D109 1,558 000 | 0 00 118,516 15 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 23 Aug 06 | #REOR/WESTN GAS RES INC CASH MERGER EFF 8/23/06 CUSIP 958259103 | 0.00 | DELIVERED 2,000 00 SHARES FOR CASH AT RATE OF 61 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/08/23 CA REF ID h9BsJwFTIF | 122,000.00 | #REOR/WESTN GAS RES INC CASH MERGER EFF 8/23/06 CUSIP 958259103 -2,000 000 | 0 00 - 109,294 27 | 12,705 73 0 00 |
| 29 Aug 06 | #REORG/GTECH HOLDINGS CORP CASH MERGER EFF 8/29/06 CUSIP 400518106 | 0.00 | DELIVERED 2,600 00 SHARES FOR CASH AT RATE OF 35 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/08/29 CA REF ID XvOSbwFTIF | 91,000 00 | #REORG/GTECH HOLDINGS CORP CASH MERGER EFF 8/29/06 CUSIP 400518106 -2,600 000 | 0.00 - 65,049.75 | 25,950.25 0.00 |
| 29 Aug 06 | #REORG/IMPCO TECHNOLOGIES INC PLAN OF REORG TO FL SYSTEMS 2027416 EFF 8/25/06 CUSIP 45255W106 | 0 00 | DELIVERED 1,700 00 SHARES IN EXCHANGE FOR 850 00 SHARES OF 35952W103 AT A RATE OF 50 SHARES PER 1 SHARE PER PLAN OF REORGANIZATION EFFECTIVE 2006/08/25 CA REF | 0.00 | #REORG/IMPCO TECHNOLOGIES INC PLAN OF REORG TO FL SYSTEMS 2027416 EFF 8/25/06 CUSIP 45255W106 -1,700 000 | 0.00 - 18,123.87 | 0 00 0 00 |
| 29 Aug 06 | FUEL SYS SOLUTIONS INC COM STK CUSIP 35952W103 | 0.00 | RECEIVED 850 00 SHARES IN EXCHANGE FOR 1,700 00 OF 45255W106 AT A RATE OF 50 SHARE PER 1 SHARE PLAN OF REORGANIZATION EFFECTIVE 2006/08/25 CA REF | 0 00 | FUEL SYS SOLUTIONS INC COM STK CUSIP 35952W103 850 000 | 0.00 18,123 87 | 0.00 0 00 |
| 30 Aug 06 | #REORG/SFBC INTL INC NAME CHANGE TO SFBC INTL INC 2027541 EFF 8/24/06 CUSIP 717148100 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO PHARMANET DEV GROUP INC COM COM | 0 00 | #REORG/SFBC INTL INC NAME CHANGE TO SFBC INTL INC 2027541 EFF 8/24/06 CUSIP 717148100 -1,100 000 | 0 00 - 26,195 97 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|----------------|---|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 30 Aug 06 | PHARMANET DEV GROUP INC COM CUSIP 717148100 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/SFBC INTL INC NAME CHANGE TO SFBC INTL INC 2027541 EFF 8/28/06 | 0 00 | PHARMANET DEV GROUP INC COM CUSIP 717148100 1,100 000 | 0 00 26,195.97 | 0 00 0.00 |
| 31 Aug 06 | #REORG/VIISAGE TECH INC N/C TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06 CUSIP 92675K205 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO L-1 IDENTITY SOLUTIONS INC | 0 00 | #REORG/VIISAGE TECH INC N/C TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06 CUSIP 92675K205 -1,040 000 | 0.00 - 18,674.99 | 0 00 0 00 |
| 31 Aug 06 | L-1 IDENTITY SOLUTIONS INC CUSIP 50212A106 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/VIISAGE TECH INC N/C TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06 | 0 00 | L-1 IDENTITY SOLUTIONS INC CUSIP 50212A106 1,040 000 | 0.00 18,674.99 | 0.00 0 00 |
| 1 Sep 06 | #REORG/IDENTIX INC STK MERGER TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06 CUSIP 451906101 | 0 00 | DELIVERED 3,800 00 SHARES IN EXCHANGE FOR 1,797 40 SHARES OF 50212A106 AT A RATE OF 473 SHARES PER 1 SHARE PER STOCK MERGER EFFECTIVE 2006/08/30 CA REF ID 8J6DjwFTIF | 0.00 | #REORG/IDENTIX INC STK MERGER TO L-1 IDENTITY SOLUTIONS 2027592 EFF 8/30/06 CUSIP 451906101 -3,800 000 | 0.00 - 24,409.28 | 0 00 0 00 |
| 1 Sep 06 | #REORG/TRANSMONTAIGNE INC CASH MERGER EFF 9/1/06 CUSIP 893934109 | 0 00 | DELIVERED 2,700 00 SHARES FOR CASH AT RATE OF 11 35 PER 1 SHARE CASH MERGER EFFECTIVE 2006/09/01 CA REF ID S37CjwFTIF | 30,645 00 | #REORG/TRANSMONTAIGNE INC CASH MERGER EFF 9/1/06 CUSIP 893934109 -2,700 000 | 0 00 - 26,838.81 | 3,806.19 0 00 |

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Account Number LUMIN
Account Name LUMINA FOUNDATION

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 1 Sep 06 | L-1 IDENTITY SOLUTIONS INC CUSIP 50212A106 | 0.00 | RECEIVED 1,797 40 SHARES IN EXCHANGE FOR 3,800 00 OF 451906101 AT A RATE OF 473 SHARE PER 1 SHARE STOCK MERGER EFFECTIVE 2006/08/30 CA REF ID 8J6DjwFTIF | 0.00 | L-1 IDENTITY SOLUTIONS INC CUSIP 50212A106 1,797 400 | 0.00 24,409.28 | 0.00 0.00 |
| 5 Sep 06 | CHAPARRAL STL CO DEL COM STK CUSIP 159423102 700 000 | 0 00 | RECEIVED 700 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/09/05 RECORD DATE 2006/08/15 CA REF ID XjUz9vFTIF | 0 00 | CHAPARRAL STL CO DEL COM STK CUSIP 159423102 1,400 000 | 0 00 0.00 | 0.00 0.00 |
| 6 Sep 06 | #REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06 CUSIP. 151313103 | 0.00 | DELIVERED 24,300 00 SHARES IN EXCHANGE FOR 2,430 00 SHARES OF 053774105 AT A RATE OF 1 00 SHARES PER 10 SHARES PER REVERSE SPLIT EFFECTIVE 2006/09/05 | 0 00 | #REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06 CUSIP 151313103 -24,300 000 | 0 00 - 55,507 73 | 0 00 0.00 |
| 6 Sep 06 | AVIS BUDGET GROUP INC COM STK CUSIP 053774105 | 0 00 | RECEIVED 2,430 00 SHARES IN EXCHANGE FOR 24,300 00 OF 151313103 AT A RATE OF 1 00 SHARE PER 10 SHARES REVERSE SPLIT EFFECTIVE 2006/09/05 | 0.00 | AVIS BUDGET GROUP INC COM STK CUSIP 053774105 2,430 000 | 0.00 55,507 73 | 0.00 0.00 |
| 6 Sep 06 | HANESBRANDS INC COM STK CUSIP 410345102 | 0 00 | 2,587 50 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 125 SHARE(S) OF HANESBRANDS INC COM STK FOR EACH 1 SHARE(S) OF SARA LEE CORP COM HELD ON RECORD | 0 00 | HANESBRANDS INC COM STK CUSIP 410345102 2,587 500 | 0 00 66,838.67 | 0 00 0.00 |

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Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 6 Sep 06 | SARA LEE CORP COM CUSIP 803111103 | 0 00 | TO REFLECT ALLOCATION OF COST TO HANESBRANDS INC COM STK AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08-18-06, EX DATE 09-08-06 | 0.00 | | 0 00 - 66,838.67 | 0 00 0 00 |
| 14 Sep 06 | CORRECTIONS CORP AMER CUSIP 22025Y407 1,500 000 | 0 00 | RECEIVED 750 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/09/14 RECORD DATE 2006/09/01 | 0.00 | CORRECTIONS CORP AMER CUSIP 22025Y407 2,250 000 | 0 00 0 00 | 0 00 0 00 |
| 18 Sep 06 | #REORG/RSA SEC INC CASH MERGER EFF 9/18/06 CUSIP 749719100 | 0 00 | DELIVERED 2,500 00 SHARES FOR CASH AT RATE OF 28 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/09/18 | 70,000.00 | #REORG/RSA SEC INC CASH MERGER EFF 9/18/06 CUSIP 749719100 -2,500 000 | 0.00 - 53,490 18 | 16,509.82 0 00 |
| 20 Sep 06 | #REORG/AVIALL INC CASH MERGER EFF 9/20/06 CUSIP 05366B102 | 0 00 | DELIVERED 1,300 00 SHARES FOR CASH AT RATE OF 48 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/09/20 | 62,400.00 | #REORG/AVIALL INC CASH MERGER EFF 9/20/06 CUSIP 05366B102 -1,300 000 | 0 00 - 61,352 05 | 1,047.95 0 00 |
| 26 Sep 06 | #REORG/CIENA CORP REV SPLIT TO CIENA CORP SEC # 2027942 EFF 9/22/06 CUSIP 171779101 | 0 00 | DELIVERED 15,700 00 SHARES IN EXCHANGE FOR 2,242 86 SHARES OF 171779309 AT A RATE OF 1 00 SHARES PER 7 SHARES PER REVERSE SPLIT EFFECTIVE 2006/09/22 | 0 00 | #REORG/CIENA CORP REV SPLIT TO CIENA CORP SEC # 2027942 EFF 9/22/06 CUSIP. 171779101 -15,700 000 | 0.00 - 59,503.00 | 0 00 0 00 |
| 26 Sep 06 | CIENA CORP COM NEW COM NEW CUSIP 171779309 | 0 00 | RECEIVED 2,242 86 SHARES IN EXCHANGE FOR 15,700 00 OF 171779101 AT A RATE OF 1 00 SHARE PER 7 SHARES REVERSE SPLIT EFFECTIVE 2006/09/22 | 0 00 | CIENA CORP COM NEW COM NEW CUSIP 171779309 2,242 860 | 0 00 59,503.00 | 0 00 0 00 |

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Account number LUMIN
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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 2 Oct 06 | #REORG/COML CAP BANCORP INC CASH MERGER EFFECTIVE 10/02/06 CUSIP 20162L105 | 0 00 | DELIVERED 2,500 00 SHARES FOR CASH AT RATE OF 16 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/02 | 40,000.00 | #REORG/COML CAP BANCORP INC CASH MERGER EFFECTIVE 10/02/06 CUSIP 20162L105 -2,500 000 | 0 00 - 48,449.17 | - 8,449 17 0 00 |
| 2 Oct 06 | FIRST DATA CORP COM CUSIP 319963104 | 0.00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF STOCK DISTRIBUTION RECORD DATE 2006/09/22 EX DATE 2006/10/02 | 0 00 | | 0 00 - 370,675 52 | 0 00 0 00 |
| 2 Oct 06 | GEO GROUP INC COM STK CUSIP 36159R103 800 000 | 0.00 | RECEIVED 400 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/10/02 RECORD DATE 2006/09/15 | 0 00 | GEO GROUP INC COM STK CUSIP 36159R103 1,200 000 | 0 00 0 00 | 0 00 0 00 |
| 2 Oct 06 | TIM HORTONS INC COM CUSIP 88706M103 | 0 00 | RECEIVED 3,250 26 SHARES AS A DISTRIBUTION OF 950590109 AT A RATE OF 1 354275 SHARES PER 1 SHARE HELD STOCK DISTRIBUTION RECORD DATE 2006/09/15 EX DATE 2006/10/02 | 0.00 | TIM HORTONS INC COM CUSIP 88706M103 3,250 260 | 0.00 51,497 20 | 0 00 0 00 |
| 2 Oct 06 | WENDY S INTL INC COM CUSIP 950590109 | 0 00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF STOCK DISTRIBUTION RECORD DATE 2006/09/15 EX DATE 2006/10/02 | 0.00 | | 0 00 - 51,497.20 | 0 00 0 00 |
| 2 Oct 06 | WESTERN UN CO COM STK CUSIP 959802109 | 0.00 | RECEIVED 19,500 00 SHARES AS A DISTRIBUTION OF 319963104 AT A RATE OF 1 00 SHARE PER 1 SHARE HELD STOCK DISTRIBUTION RECORD DATE 2006/09/22 EX DATE 2006/10/02 | 0.00 | WESTERN UN CO COM STK CUSIP 959802109 19,500 000 | 0 00 370,675 52 | 0 00 0 00 |

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Account Name: LUMINA FOUNDATION

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|----------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 3 Oct 06 | SOUTHN COPPER CORP DEL COM CUSIP 84265V105 100 000 | 0 00 | RECEIVED 100 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/10/03 RECORD DATE 2006/09/15 | 0.00 | SOUTHN COPPER CORP DEL COM CUSIP 84265V105 200 000 | 0 00 0.00 | 0 00 0 00 |
| 4 Oct 06 | #REORG KFX INC COM N/C TO 2028187 EFF 09-29-2006 CUSIP 48245L107 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO EVERGREEN ENERGY INC NEW COM STK | 0.00 | #REORG KFX INC COM N/C TO 2028187 EFF 09-29-2006 CUSIP 48245L107 -1,400 000 | 0 00 - 19,378 10 | 0 00 0.00 |
| 4 Oct 06 | #REORG/GOLDEN W FINL CORP CASH & STK MERGER TO WACHOVIA 2893758 EFF 10/2/06 CUSIP 381317106 | 0.00 | RECEIVED CASH AT A RATE OF 18 6461 PER 1 HELD CASH AND STOCK MERGER EFFECTIVE DATE 2006/10/02 | 113,741 21 | | 0.00 0 00 | 0.00 0.00 |
| 4 Oct 06 | #REORG/GOLDEN W FINL CORP CASH & STK MERGER TO WACHOVIA 2893758 EFF 10/2/06 CUSIP 381317106 | 0 00 | DELIVERED 6,100 00 SHARES IN EXCHANGE FOR 6,411 41 SHARES OF 929903102 AT A RATE OF 1 05105 SHARES PER 1 SHARE PER CASH AND STOCK MERGER ALSO RECEIVED CASH AT A RATE OF 18 | 0.00 | #REORG/GOLDEN W FINL CORP CASH & STK MERGER TO WACHOVIA 2893758 EFF 10/2/06 CUSIP 381317106 -6,100 000 | 0 00 - 403,995 18 | 67,470.65 0 00 |
| 4 Oct 06 | EVERGREEN ENERGY INC NEW COM STK CUSIP 30024B104 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG KFX INC COM N/C TO 2028187 EFF 09-29-2006 | 0.00 | EVERGREEN ENERGY INC NEW COM STK CUSIP 30024B104 1,400 000 | 0.00 19,378.10 | 0 00 0.00 |
| 4 Oct 06 | WACHOVIA CORP NEW COM CUSIP 929903102 | 0 00 | RECEIVED 6,411 41 SHARES IN EXCHANGE FOR 6,100 00 OF 381317106 AT A RATE OF 1 05105 SHARES PER 1 SHARE CASH AND STOCK MERGER EFFECTIVE 2006/10/02 | 0 00 | WACHOVIA CORP NEW COM CUSIP 929903102 6,411 410 | 0 00 357,724 62 | 0 00 0 00 |

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Account number LUMIN
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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 6 Oct 06 | #REORG ACE CASH EXPRESS INC CASH MERGER EFFECTIVE 10-05-06 CUSIP 004403101 | 0 00 | DELIVERED 1,000 00 SHARES FOR CASH AT RATE OF 30 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/05 | 30,000.00 | #REORG ACE CASH EXPRESS INC CASH MERGER EFFECTIVE 10-05-06 CUSIP 004403101 -1,000 000 | 0 00 - 26,688.15 | 3,311.85 0 00 |
| 6 Oct 06 | #REORG/MAVERICK TUBE CORP CASH MERGER EFF 10/5/06 CUSIP 577914104 | 0 00 | DELIVERED 1,200 00 SHARES FOR CASH AT RATE OF 65 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/05 | 78,000.00 | #REORG/MAVERICK TUBE CORP CASH MERGER EFF 10/5/06 CUSIP 577914104 -1,200 000 | 0 00 - 47,867.62 | 30,132.38 0 00 |
| 6 Oct 06 | #REORG/TRIZEC PPTYS INC REIT CASH MERGER EFF 10/5/06 CUSIP 89687P107 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$29-0209 PER SHARE PER A CASH MERGER EFFECTIVE 10/05/06 | 116,083.60 | #REORG/TRIZEC PPTYS INC REIT CASH MERGER EFF 10/5/06 CUSIP 89687P107 -4,000 000 | 0.00 - 70,940.88 | 45,142.72 0 00 |
| 6 Oct 06 | DRIL-QUIP INC COM CUSIP 262037104 500 000 | 0 00 | RECEIVED 500 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/10/06 RECORD DATE 2006/09/21 | 0 00 | DRIL-QUIP INC COM CUSIP 262037104 1,000 000 | 0.00 0 00 | 0 00 0 00 |
| 10 Oct 06 | #REORG/AAMES INVT CORP STK MERGER TO 2001602 EFF DATE 9-29-06 CUSIP 00253G108 | 0 00 | DELIVERED 1,100 00 SHARES IN EXCHANGE FOR 59 34 SHARES OF 00437P107 AT A RATE OF 0936 SHARES PER 1 SHARE PER FORM OF ELECTION ALSO RECEIVED CASH AT A RATE OF 4 8616 PER 1 SHARE | 0.00 | #REORG/AAMES INVT CORP STK MERGER TO 2001602 EFF DATE 9-29-06 CUSIP 00253G108 -1,100 000 | 0 00 - 9,221.96 | 0.00 0 00 |
| 10 Oct 06 | #REORG/AAMES INVT CORP STK MERGER TO 2001602 EFF DATE 9-29-06 CUSIP 00253G108 | 0.00 | CASH RECEIVED AT A RATE OF 4 8616 PER 1 00 SHARE EXPIRATION DATE OF 2006/10/03 CUSIP 00253G108 PER FORM OF ELECTION | 2,265.51 | | 0.00 0 00 | 0.00 0 00 |

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Account number LUMIN
Account Name LUMINA FOUNDATION

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|---------------|---|----------------|---|---------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 10 Oct 06 | ACCREDITED HOME LENDERS HLDG CO COM STK CUSIP 00437P107 | 0 00 | RECEIVED 59 34 SHARES IN EXCHANGE FOR 1,100 00 OF 00253G108 AT A RATE OF 0936 SHARE PER 1 SHARES PER FORM OF ELECTION EFFECTIVE 2006/10/03 | 0.00 | ACCREDITED HOME LENDERS HLDG CO COM STK CUSIP 00437P107 59 340 | 0.00 6,956 45 | 0 00 0.00 |
| 16 Oct 06 | #REORG ADE CORP MASS CASH MERGER EFF 10/11/06 CUSIP 00089C107 | 0 00 | DELIVERED 800 00 SHARES FOR CASH AT RATE OF 32 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/11 | 26,000 00 | #REORG ADE CORP MASS CASH MERGER EFF 10/11/06 CUSIP 00089C107 -800 000 | 0 00 - 14,454 89 | 11,545.11 0.00 |
| 16 Oct 06 | #REORG/FILENET CORP CASH MERGER EFF 10/13/06 CUSIP 316869106 | 0.00 | DELIVERED 1,700 00 SHARES FOR CASH AT RATE OF 35 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/13 | 59,500.00 | #REORG/FILENET CORP CASH MERGER EFF 10/13/06 CUSIP 316869106 -1,700 000 | 0.00 - 37,758.67 | 21,741 33 0 00 |
| 18 Oct 06 | #REORG/JDS UNIPHASE CORP REV SPLIT TO JDS UNIPHASE CORP 2028520 EFF 10/16/06 CUSIP 46612J101 | 0.00 | DELIVERED 36,400 00 SHARES IN EXCHANGE FOR 4,550 00 SHARES OF 46612J507 AT A RATE OF 1 00 SHARES PER 8 SHARES PER REVERSE SPLIT EFFECTIVE 2006/10/16 | 0.00 | #REORG/JDS UNIPHASE CORP REV SPLIT TO JDS UNIPHASE CORP 2028520 EFF 10/16/06 CUSIP 46612J101 -36,400 000 | 0.00 - 79,935.58 | 0.00 0.00 |
| 18 Oct 06 | JDS UNIPHASE CORP COM PAR \$0 001 COM PAR \$0 001 CUSIP 46612J507 | 0 00 | RECEIVED 4,550 00 SHARES IN EXCHANGE FOR 36,400 00 OF 46612J101 AT A RATE OF 1 00 SHARE PER 8 SHARES REVERSE SPLIT EFFECTIVE 2006/10/16 | 0 00 | JDS UNIPHASE CORP COM PAR \$0 001 COM PAR \$0 001 CUSIP 46612J507 4,550 000 | 0 00 79,935.58 | 0.00 0 00 |
| 24 Oct 06 | #REORG/INTERNET SEC SYS INC CASH MERGER EFF 10/23/06 CUSIP 46060X107 | 0.00 | DELIVERED 800 00 SHARES FOR CASH AT RATE OF 28 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/23 | 22,400 00 | #REORG/INTERNET SEC SYS INC CASH MERGER EFF 10/23/06 CUSIP 46060X107 -800 000 | 0 00 - 16,168 64 | 6,231.36 0.00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 25 Oct 06 | #REORG/FID NATL FIN INC STK MERGER TO FID NATL INFORMATION 2019850 EFF 11/9/06 CUSIP 316326107 | 0 00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF STOCK DISTRIBUTION RECORD DATE 2006/10/17 EX DATE 2006/10/25 | 0 00 | | 0.00 - 80,356 56 | 0.00 0.00 |
| 25 Oct 06 | #REORG/W CORP CASH MERGER EFF 10/25/06 CUSIP 952355105 | 0.00 | DELIVERED 1,300 00 SHARES FOR CASH AT RATE OF 48 75 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/25 | 63,375.00 | #REORG/W CORP CASH MERGER EFF 10/25/06 CUSIP 952355105 -1,300 000 | 0 00 - 62,231.26 | 1,143.74 0 00 |
| 25 Oct 06 | FIDELITY NATIONAL FINANCIAL INC CL A CUSIP 31620R105 2,065 000 | 0 00 | RECEIVED 3,667 08 SHARES AS A DISTRIBUTION OF 316326107 AT A RATE OF 1 047732 SHARES PER 1 SHARE HELD STOCK DISTRIBUTION RECORD DATE 2006/10/17 EX DATE 2006/10/25 | 0 00 | FIDELITY NATIONAL FINANCIAL INC CL A CUSIP 31620R105 5,732 060 | 0 00 80,356 56 | 0.00 0 00 |
| 27 Oct 06 | #REORG/PETCO ANIMAL SUPPLIES INC CASH MERGER EFF 10/26/06 CUSIP 716016209 | 0 00 | DELIVERED 2,400 00 SHARES FOR CASH AT RATE OF 29 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/26 | 69,600 00 | #REORG/PETCO ANIMAL SUPPLIES INC CASH MERGER EFF 10/26/06 CUSIP 716016209 -2,400 000 | 0 00 - 69,749 91 | - 149.91 0 00 |
| 31 Oct 06 | #REORG/MICHAELS STORES INC CASH MERGER EFF 10/31/06 CUSIP 594087108 | 0 00 | DELIVERED 2,800 00 SHARES FOR CASH AT RATE OF 44 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/31 | 123,200 00 | #REORG/MICHAELS STORES INC CASH MERGER EFF 10/31/06 CUSIP 594087108 -2,800 000 | 0.00 - 40,524.42 | 82,675 58 0.00 |
| 1 Nov 06 | #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGER TO 2452833 EFF 10/31/06 CUSIP 69806L104 | 0 00 | RECEIVED CASH AT A RATE OF 60 00 PER 1 HELD CASH AND STOCK MERGER EFFECTIVE DATE 2006/10/31 | 12,000 00 | | 0 00 0.00 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|--|-------------------|---|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 1 Nov 06 | #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGER TO 2452833 EFF 10/31/06 CUSIP 69806L104 | 0.00 | DELIVERED 200 00 SHARES IN EXCHANGE FOR 45 06 SHARES OF 49446R109 AT A RATE OF 2253 SHARES PER 1 SHARE PER CASH AND STOCK MERGER ALSO RECEIVED CASH AT A RATE OF 60 00 PER 1 | 0 00 | #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGER TO 2452833 EFF 10/31/06 CUSIP 69806L104 -200 000 | 0 00 - 13,263.12 | 731.46 0 00 |
| 1 Nov 06 | #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGER TO 2452833 EFF 10/31/06 CUSIP 69806L104 | 0.00 | DELIVERED 2,850 00 SHARES IN EXCHANGE FOR 642 11 SHARES OF 49446R109 AT A RATE OF 2253 SHARES PER 1 SHARE PER CASH AND STOCK MERGER ALSO RECEIVED CASH AT A RATE OF 60 00 PER 1 | 0.00 | #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGER TO 2452833 EFF 10/31/06 CUSIP 69806L104 -2,850 000 | 0 00 - 171,089 44 | 28,333.56 0 00 |
| 1 Nov 06 | #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGER TO 2452833 EFF 10/31/06 CUSIP 69806L104 | 0 00 | RECEIVED CASH AT A RATE OF 60 00 PER 1 HELD CASH AND STOCK MERGER EFFECTIVE DATE 2006/10/31 | 171,000 00 | | 0 00 0.00 | 0 00 0 00 |
| 1 Nov 06 | AGILENT TECHNOLOGIES INC COM CUSIP 00846U101 | 0 00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF STOCK DISTRIBUTION RECORD DATE 2006/10/16 EX DATE 2006/11/01 | 0.00 | | 0.00 - 12,786.65 | 0.00 0.00 |
| 1 Nov 06 | KIMCO RLTY CORP COM CUSIP 49446R109 | 0 00 | RECEIVED 45 06 SHARES IN EXCHANGE FOR 200 00 OF 69806L104 AT A RATE OF 2253 SHARE PER 1 SHARE CASH AND STOCK MERGER EFFECTIVE 2006/10/31 | 0 00 | KIMCO RLTY CORP COM CUSIP 49446R109 45 060 | 0 00 1,994 58 | 0 00 0.00 |
| 1 Nov 06 | KIMCO RLTY CORP COM CUSIP 49446R109 | 0 00 | RECEIVED 642 11 SHARES IN EXCHANGE FOR 2,850 00 OF 69806L104 AT A RATE OF 2253 SHARE PER 1 SHARE CASH AND STOCK MERGER EFFECTIVE 2006/10/31 | 0 00 | KIMCO RLTY CORP COM CUSIP 49446R109 642 110 | 0 00 28,423 00 | 0 00 0 00 |

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|----------------------|---|------------------|---|-------------------|--|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 2 Nov 06 | #REORG/RYANS RESTAURANT GROUP INC CASH MERGER EFF 11/2/06 CUSIP 783520109 | 0 00 | DELIVERED 2,300 00 SHARES FOR CASH AT RATE OF 16 25 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/02 | 37,375.00 | #REORG/RYANS RESTAURANT GROUP INC CASH MERGER EFF 11/2/06 CUSIP 783520109 -2,300 000 | 0 00 - 36,018 00 | 1,357.00 0 00 |
| 3 Nov 06 | #REORG/REYNOLDS & REYNOLDS CO CL A CASH MERGER EFF 10/26/06 CUSIP 761695105 | 0 00 | DELIVERED 2,700 00 SHARES FOR CASH AT RATE OF 40 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/10/26 | 108,000 00 | #REORG/REYNOLDS & REYNOLDS CO CL A CASH MERGER EFF 10/26/06 CUSIP 761695105 -2,700 000 | 0.00 - 73,307 32 | 34,692.68 0.00 |
| 6 Nov 06 | #REORG/AMSOUTH BANCORP STK MERGER TO REGIONS FINL CORP # 2008590 EFF 11/6/06 CUSIP 032165102 | 0 00 | DELIVERED 10,500 00 SHARES IN EXCHANGE FOR 8,372 70 SHARES OF 7591EP100 AT A RATE OF 7974 SHARES PER 1 SHARE PER STOCK MERGER EFFECTIVE 2006/11/06 | 0 00 | #REORG/AMSOUTH BANCORP STK MERGER TO REGIONS FINL CORP # 2008590 EFF 11/6/06 CUSIP 032165102 -10,500 000 | 0 00 - 267,556 86 | 0 00 0.00 |
| 6 Nov 06 | #REORG/ANDRX GROUP CASH MERGER EFF 11/3/06 CUSIP 034553107 | 0 00 | DELIVERED 1,500 00 SHARES FOR CASH AT RATE OF 25 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/03 | 37,500.00 | #REORG/ANDRX GROUP CASH MERGER EFF 11/3/06 CUSIP 034553107 -1,500 000 | 0.00 - 32,296.35 | 5,203.65 0.00 |
| 6 Nov 06 | REGIONS FINL CORP NEW COM CUSIP 7591EP100 | 0.00 | RECEIVED 8,372 70 SHARES IN EXCHANGE FOR 10,500 00 OF 032165102 AT A RATE OF 7974 SHARE PER 1 SHARE STOCK MERGER EFFECTIVE 2006/11/06 | 0.00 | REGIONS FINL CORP NEW COM CUSIP 7591EP100 8,372 700 | 0.00 267,556.86 | 0.00 0.00 |
| 10 Nov 06 | #REORG/FID NATL FIN INC STK MERGER TO FID NATL INFORMATION 2019850 EFF 11/9/06 CUSIP 316326107 | 0.00 | DELIVERED 3,500 00 SHARES IN EXCHANGE FOR 1,880 94 SHARES OF 31620M106 AT A RATE OF 53741 SHARES PER 1 SHARE PER STOCK MERGER EFFECTIVE 2006/11/09 | 0 00 | #REORG/FID NATL FIN INC STK MERGER TO FID NATL INFORMATION 2019850 EFF 11/9/06 CUSIP 316326107 -3,500 000 | 0 00 - 73,104 90 | 0 00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|---|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 10 Nov 06 | #REORG/FISHER SCIENTIFIC INTL INC STK MERGER TO 2862380 EFF 11/9/06 CUSIP 338032204 | 0 00 | DELIVERED 3,000 00 SHARES IN EXCHANGE FOR 6,000 00 SHARES OF 883556102 AT A RATE OF 2 00 SHARES PER 1 SHARE PER STOCK MERGER EFFECTIVE 2006/11/09 | 0 00 | #REORG/FISHER SCIENTIFIC INTL INC STK MERGER TO 2862380 EFF 11/9/06 CUSIP 338032204 -3,000 000 | 0 00 - 196,381 80 | 0 00 0.00 |
| 10 Nov 06 | #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/06 CUSIP 458771102 | 0 00 | DELIVERED 1,750 00 SHARES FOR CASH AT RATE OF 27 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/09 | 48,125.00 | #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/06 CUSIP 458771102 -1,750 000 | 0.00 - 30,050.88 | 18,074.12 0.00 |
| 10 Nov 06 | FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP 31620M106 | 0.00 | RECEIVED 1,880 94 SHARES IN EXCHANGE FOR 3,500 00 OF 316326107 AT A RATE OF 53741 SHARE PER 1 SHARE STOCK MERGER EFFECTIVE 2006/11/09 | 0.00 | FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP 31620M106 1,880 940 | 0.00 73,104.90 | 0 00 0 00 |
| 10 Nov 06 | THERMO FISHER CORP CUSIP 883556102 | 0 00 | RECEIVED 6,000 00 SHARES IN EXCHANGE FOR 3,000 00 OF 338032204 AT A RATE OF 2 00 SHARES PER 1 SHARE STOCK MERGER EFFECTIVE 2006/11/09 | 0 00 | THERMO FISHER CORP CUSIP 883556102 6,000 000 | 0 00 196,381 80 | 0 00 0.00 |
| 13 Nov 06 | #REORG/TX REGL BANCSHARES INC CL A VTG CASH MERGER EFF 11/10/06 CUSIP 882673106 | 0.00 | DELIVERED 2,420 00 SHARES FOR CASH AT RATE OF 38 90 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/10 | 94,138 00 | #REORG/TX REGL BANCSHARES INC CL A VTG CASH MERGER EFF 11/10/06 CUSIP 882673106 -2,420 000 | 0.00 - 67,848.69 | 26,289 31 0 00 |
| 16 Nov 06 | #REORG/AMERUS GROUP CO CASH MERGER EFF 11/15/06 CUSIP 03072M108 | 0 00 | DELIVERED 800 00 SHARES FOR CASH AT RATE OF 69 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/15 | 55,200 00 | #REORG/AMERUS GROUP CO CASH MERGER EFF 11/15/06 CUSIP 03072M108 -800 000 | 0.00 - 35,810.26 | 19,389 74 0.00 |

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|----------------------|---|------------------|--|-------------------|--|----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 16 Nov 06 | #REORG/NCO GROUP CASH MERGER EFF 11/15/06 CUSIP 628858102 | 0 00 | DELIVERED 1,400 00 SHARES FOR CASH AT RATE OF 27 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/15 | 38,500 00 | #REORG/NCO GROUP CASH MERGER EFF 11/15/06 CUSIP 628858102 -1,400 000 | 0 00 - 35,190.81 | 3,309.19 0 00 |
| 17 Nov 06 | #REORG/ALBERTO-CULVER CO CASH & STK MERGER TO 2029278 & 2029159 EFF 11/16/06 CUSIP 013068101 | 0.00 | DELIVERED 1,500 00 SHARES IN EXCHANGE FOR 1,500 00 SHARES OF 013078100 AT A RATE OF 1 00 SHARES PER 1 SHARE 1,500 00 SHARES OF 79546E104 AT A RATE OF 1 00 SHARES PER 1 SHARE PER | 0 00 | #REORG/ALBERTO-CULVER CO CASH & STK MERGER TO 2029278 & 2029159 EFF 11/16/06 CUSIP 013068101 -1,500 000 | 0.00 - 80,301.48 | 0 00 0.00 |
| 17 Nov 06 | ALBERTO-CULVER CO NEW COM STK CUSIP 013078100 | 0 00 | RECEIVED 1,500 00 SHARES IN EXCHANGE FOR 1,500 00 OF 013068101 AT A RATE OF 1 00 SHARE PER 1 SHARE PLAN OF REORGANIZATION EFFECTIVE 2006/11/16 | 0 00 | ALBERTO-CULVER CO NEW COM STK CUSIP 013078100 1,500 000 | 0 00 21,994.33 | 0 00 0.00 |
| 17 Nov 06 | SALLY BEAUTY HLDGS INC COM STK CUSIP 79546E104 | 0.00 | RECEIVED 1,500 00 SHARES IN EXCHANGE FOR 1,500 00 OF 013068101 AT A RATE OF 1 00 SHARE PER 1 SHARE PLAN OF REORGANIZATION EFFECTIVE 2006/11/16 | 0.00 | SALLY BEAUTY HLDGS INC COM STK CUSIP 79546E104 1,500 000 | 0.00 58,307 15 | 0.00 0.00 |
| 20 Nov 06 | #REORG/HCA INC CASH MERGER EFF 11/17/06 CUSIP 404119109 | 0.00 | DELIVERED 10,306 00 SHARES FOR CASH AT RATE OF 51 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/17 | 525,606.00 | #REORG/HCA INC CASH MERGER EFF 11/17/06 CUSIP 404119109 -10,306 000 | 0.00 - 462,357 60 | 63,248.40 0 00 |
| 20 Nov 06 | IDEARC INC COM STK CUSIP 451663108 | 0.00 | RECEIVED 3,613 10 SHARES AS A DISTRIBUTION OF 92343V104 AT A RATE OF 05 SHARE PER 1 SHARE HELD STOCK DISTRIBUTION RECORD DATE 2006/11/01 EX DATE 2006/11/20 | 0 00 | IDEARC INC COM STK CUSIP 451663108 3,613 100 | 0 00 93,575 08 | 0.00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|--|-------------------|--|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 20 Nov 06 | VERIZON COMMUNICATIONS COM CUSIP 92343V104 | 0 00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF STOCK DISTRIBUTION RECORD DATE 2006/11/01 EX DATE 2006/11/20 | 0 00 | | 0 00 - 93,575 08 | 0.00 0.00 |
| 21 Nov 06 | STEEL DYNAMICS INC COM CUSIP 858119100 1,300 000 | 0.00 | RECEIVED 1,300 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/11/21 RECORD DATE 2006/11/09 | 0.00 | STEEL DYNAMICS INC COM CUSIP 858119100 2,600 000 | 0 00 0.00 | 0 00 0 00 |
| 27 Nov 06 | COMM BANCSHARES INC COM CUSIP 200525103 2,445 000 | 0 00 | RECEIVED 122 25 SHARES AS A DIVIDEND AT A RATE OF 05 SHARE PER 1 SHARE HELD STOCK DIVIDEND RECORD DATE 2006/11/29 EX DATE 2006/11/27 | 0 00 | COMM BANCSHARES INC COM CUSIP 200525103 2,567 250 | 0.00 0.00 | 0 00 0.00 |
| 28 Nov 06 | #REORG/ALDERWOODS GROUP INC CASH MERGER EFF 11/28/06 CUSIP 014383103 | 0 00 | DELIVERED 2,200 00 SHARES FOR CASH AT RATE OF 20 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/28 | 44,000 00 | #REORG/ALDERWOODS GROUP INC CASH MERGER EFF 11/28/06 CUSIP 014383103 -2,200 000 | 0 00 - 42,776 36 | 1,223 64 0 00 |
| 28 Nov 06 | AMETEK INC NEW COM CUSIP 031100100 1,400 000 | 0 00 | RECEIVED 700 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/11/28 RECORD DATE 2006/11/13 | 0 00 | AMETEK INC NEW COM CUSIP 031100100 2,100 000 | 0.00 0.00 | 0 00 0 00 |
| 29 Nov 06 | #REORG/INTEGRAPH CORPORATION CASH MERGER EFF 11/28/06 CUSIP 458683109 | 0 00 | DELIVERED 1,300 00 SHARES FOR CASH AT RATE OF 44 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/11/28 | 57,200 00 | #REORG/INTEGRAPH CORPORATION CASH MERGER EFF 11/28/06 CUSIP 458683109 -1,300 000 | 0 00 - 39,193 93 | 18,006 07 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|----------------|---|----------------------|--|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 30 Nov 06 | #REORG/CLICK COMM INC CASH MERGER EFF 10/26/06 CUSIP 18681D208 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$22.75 PER SHARE PER A CASH MERGER EFFECTIVE 10-26-06 | 18,200.00 | #REORG/CLICK COMM INC CASH MERGER EFF 10/26/06 CUSIP 18681D208 -800.000 | 0.00 - 17,081.94 | 1,118.06 0.00 |
| 1 Dec 06 | #REORG/N FORK BANCORP INC CASH & STK MERGER TO CAP 1 FINL 2108876 EFF 12/1/06 CUSIP 659424105 | 0.00 | DELIVERED 9,800.00 SHARES IN EXCHANGE FOR 3,618.16 SHARES OF 14040H105 AT A RATE OF 3692 SHARES PER 1 SHARE PER FORM OF ELECTION EFFECTIVE 2006/11/27 | 0.00 | #REORG/N FORK BANCORP INC CASH & STK MERGER TO CAP 1 FINL 2108876 EFF 12/1/06 CUSIP 659424105 -9,800.000 | 0.00 - 284,339.44 | - 3,714.95 0.00 |
| 1 Dec 06 | #REORG/NS GROUP CASH MERGER EFF 12/1/06 CUSIP 628916108 | 0.00 | DELIVERED 900.00 SHARES FOR CASH AT RATE OF 66.00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/01 | 59,400.00 | #REORG/NS GROUP CASH MERGER EFF 12/1/06 CUSIP 628916108 -900.000 | 0.00 - 37,390.08 | 22,009.92 0.00 |
| 1 Dec 06 | BRINKER INTL INC COM CUSIP 109641100 1,600.000 | 0.00 | RECEIVED 800.00 SHARES AS A SPLIT AT A RATE OF 3.00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/12/01 RECORD DATE 2006/11/14 | 0.00 | BRINKER INTL INC COM CUSIP 109641100 2,400.000 | 0.00 0.00 | 0.00 0.00 |
| 1 Dec 06 | CAP 1 FNCL COM CUSIP 14040H105 | 0.00 | RECEIVED 3,618.16 SHARES IN EXCHANGE FOR 9,800.00 OF 659424105 AT A RATE OF 369199 SHARE PER 1 SHARES PER FORM OF ELECTION EFFECTIVE 2006/11/27 | 0.00 | CAP 1 FNCL COM CUSIP 14040H105 3,618.160 | 0.00 280,624.49 | 0.00 0.00 |
| 4 Dec 06 | #REORG/FREESCALE SEMICONDUCTOR INC CL B CASH MERGER EFF 12/1/06 CUSIP 35687M206 | 0.00 | DELIVERED 9,200.00 SHARES FOR CASH AT RATE OF 40.00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/01 | 368,000.00 | #REORG/FREESCALE SEMICONDUCTOR INC CL B CASH MERGER EFF 12/1/06 CUSIP 35687M206 -9,200.000 | 0.00 - 176,465.43 | 191,534.57 0.00 |

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|----------------------|---|------------------|---|-------------------|--|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 5 Dec 06 | AMEDISYS INC COM CUSIP 023436108 300.000 | 0.00 | RCVD 300.00 SHARES DUE TO A 4 FOR 3 STOCK SPLIT PAYABLE TO HOLDERS OF RECORD 11-27-06, EX DATE 12-05-06 FRACTIONS ROUNDED UP | 0.00 | AMEDISYS INC COM CUSIP 023436108 600.000 | 0.00 0.00 | 0.00 0.00 |
| 5 Dec 06 | 1ST MARBLEHEAD CORP COM CUSIP 320771108 600.000 | 0.00 | RECEIVED 300.00 SHARES AS A SPLIT AT A RATE OF 3.00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/12/05 RECORD DATE 2006/11/20 | 0.00 | 1ST MARBLEHEAD CORP COM CUSIP 320771108 900.000 | 0.00 0.00 | 0.00 0.00 |
| 6 Dec 06 | #REORG/JLG INDS INC CASH MERGER EFF 12/6/06 CUSIP 466210101 | 0.00 | DELIVERED 3,400.00 SHARES FOR CASH AT RATE OF 28.00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/06 | 95,200.00 | #REORG/JLG INDS INC CASH MERGER EFF 12/6/06 CUSIP 466210101 -3,400.000 | 0.00 - 89,678.34 | 5,521.66 0.00 |
| 6 Dec 06 | #REORG/SAXON CAP INC REIT CASH MERGER EFF 12/4/06 CUSIP 80556T106 | 0.00 | DELIVERED 2,900.00 SHARES FOR CASH AT RATE OF 14.10 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/04 | 40,890.00 | #REORG/SAXON CAP INC REIT CASH MERGER EFF 12/4/06 CUSIP 80556T106 -2,900.000 | 0.00 - 60,791.96 | - 19,901.96 0.00 |
| 7 Dec 06 | USA MOBILITY INC COM STK CUSIP 90341G103 | 0.00 | LONG TERM CAPITAL GAINS DUE 12-07-06 ON <236503 SHARES AT A RATE OF 0.65 | 780.00 | | 0.00 - 780.00 | 0.00 0.00 |
| 11 Dec 06 | CORVEL CORP COM CUSIP 221006109 800.000 | 0.00 | RECEIVED 400.00 SHARES AS A SPLIT AT A RATE OF 3.00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/12/11 RECORD DATE 2006/11/20 | 0.00 | CORVEL CORP COM CUSIP 221006109 1,200.000 | 0.00 0.00 | 0.00 0.00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|------------------|---|-------------------|---|---------------------|---|
| Equities | | | | | | | |
| United States | | | | | | | |
| 11 Dec 06 | EMDEON CORP COM CUSIP 290849108 | 0 00 | DELIVERED 4,200 00 SHARES FOR CASH AT RATE OF 12 00 PER TENDER OFFER EFFECTIVE 2006/12/04 CUSIP 290849108 | 50,400.00 | EMDEON CORP COM CUSIP 290849108 -4,200 000 | 0 00 - 31,460.42 | 18,939 58 0 00 |
| 12 Dec 06 | EMERSON ELEC CO COM CUSIP 291011104 10,500 000 | 0 00 | RECEIVED 10,500 00 SHARES AS A SPLIT AT A RATE OF 2 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/12/12 RECORD DATE 2006/11/17 | 0.00 | EMERSON ELEC CO COM CUSIP 291011104 21,000 000 | 0.00 0 00 | 0.00 0 00 |
| 12 Dec 06 | EZCORP INC CL A NON VTG CUSIP 302301106 700 000 | 0 00 | RECEIVED 1,400 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/12/12 RECORD DATE 2006/11/27 | 0 00 | EZCORP INC CL A NON VTG CUSIP 302301106 2,100 000 | 0.00 0.00 | 0.00 0.00 |
| 12 Dec 06 | RPC INC COM CUSIP 749660106 200 000 | 0.00 | RECEIVED 100 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/12/12 RECORD DATE 2006/11/10 | 0.00 | RPC INC COM CUSIP 749660106 300 000 | 0.00 0 00 | 0.00 0.00 |
| 15 Dec 06 | MUELLER WTR PRODS INC COM SER B STK CUSIP 624758207 | 0 00 | RECEIVED 1,982 93 SHARES AS A DISTRIBUTION OF 93317Q105 AT A RATE OF 1 652441 SHARES PER 1 SHARE HELD STOCK DISTRIBUTION RECORD DATE 2006/12/06 EX DATE 2006/12/15 | 0.00 | MUELLER WTR PRODS INC COM SER B STK CUSIP 624758207 1,982 930 | 0 00 26,731 16 | 0 00 0 00 |
| 15 Dec 06 | WALTER INDS INC COM CUSIP 93317Q105 | 0 00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF STOCK DISTRIBUTION RECORD DATE 2006/12/06 EX DATE 2006/12/15 | 0 00 | | 0.00 - 26,731.16 | 0 00 0 00 |

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|---|------------------|---|-------------------|--|---------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 17 Dec 06 | AFFORDABLE RESDNTL CMNTYS INC REIT CUSIP 008273104 | 0.00 | TO REFLECT ALLOCATION OF COST AS A RESULT OF RIGHTS ISSUANCE RECORD DATE 2006/12/19 EX DATE 2006/12/17 | 0.00 | | 0.00 - 915.02 | 0.00 0.00 |
| 17 Dec 06 | AFFORDABLE RESDNTL CMNTYS INC RTS CUSIP 008273997 | 0.00 | RECEIVED 1,400.00 SHARES AS A DISTRIBUTION OF 008273104 AT A RATE OF 1.00 SHARE PER 1 SHARE HELD RIGHTS ISSUANCE RECORD DATE 2006/12/19 EX DATE 2006/12/17 | 0.00 | AFFORDABLE RESDNTL CMNTYS INC RTS CUSIP 008273997 1,400.000 | 0.00 915.02 | 0.00 0.00 |
| 18 Dec 06 | #REORG/MYOGEN INC CASH MERGER EFF 11/20/06 CUSIP 62856E104 | 0.00 | DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$52.50 PER SHARE PER A CASH MERGER EFFECTIVE 11-17-2006 | 36,750.00 | #REORG/MYOGEN INC CASH MERGER EFF 11/20/06 CUSIP 62856E104 -700.000 | 0.00 - 36,272.02 | 477.98 0.00 |
| 18 Dec 06 | #REORG/TALK AMER HLDGS CASH MERGER EFF 12/15/06 CUSIP 87426R202 | 0.00 | DELIVERED 2,500.00 SHARES FOR CASH AT RATE OF 8.10 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/15 | 20,250.00 | #REORG/TALK AMER HLDGS CASH MERGER EFF 12/15/06 CUSIP 87426R202 -2,500.000 | 0.00 - 16,296.06 | 3,953.94 0.00 |
| 18 Dec 06 | AMER FINL GROUP INC OH COM STK CUSIP 025932104 1,900.000 | 0.00 | RECEIVED 950.00 SHARES AS A SPLIT AT A RATE OF 3.00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/12/18 RECORD DATE 2006/11/30 | 0.00 | AMER FINL GROUP INC OH COM STK CUSIP 025932104 2,850.000 | 0.00 0.00 | 0.00 0.00 |
| 18 Dec 06 | CROSSTEX ENERGY INC COM CUSIP 22765Y104 500.000 | 0.00 | RECEIVED 1,000.00 SHARES AS A SPLIT AT A RATE OF 3.00 SHARES PER 1 SHARES STOCK SPLIT EX DATE 2006/12/18 RECORD DATE 2006/12/01 | 0.00 | CROSSTEX ENERGY INC COM CUSIP 22765Y104 1,500.000 | 0.00 0.00 | 0.00 0.00 |

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Account Name: LUMINA FOUNDATION

JAN 06 - 31 DEC 06

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------|--|---------------|--|----------------|---|---------------------|--|
| Equities | | | | | | | |
| United States | | | | | | | |
| 19 Dec 06 | AMERN EAGLE OUTFITTERS INC NEW COM CUSIP 02553E106 2,500 000 | 0 00 | RECEIVED 1,250 00 SHARES AS A SPLIT AT A RATE OF 3 00 SHARES PER 2 SHARES STOCK SPLIT EX DATE 2006/12/19 RECORD DATE 2006/11/24 | 0 00 | AMERN EAGLE OUTFITTERS INC NEW COM CUSIP 02553E106 3,750 000 | 0 00 0.00 | 0 00 0.00 |
| 19 Dec 06 | SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 | 0 00 | RECEIVED 90 40 SHARES IN EXCHANGE FOR 200 00 OF 936258102 AT A RATE OF 452 SHARE PER 1 SHARE CASH AND STOCK MERGER EFFECTIVE 2006/12/12 | 0 00 | SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 90,400 | 0 00 3,127 84 | 0.00 0.00 |
| 19 Dec 06 | WA#REORG/WARRIOR ENERGY SVCS CORP CASH & STK MGR TO 2023114 EFF DATE 12-12-06 CUSIP 936258102 | 0 00 | RECEIVED CASH AT A RATE OF 14 50 PER 1 HELD CASH AND STOCK MERGER EFFECTIVE DATE 2006/12/12 | 2,900.00 | | 0 00 0.00 | 0 00 0.00 |
| 19 Dec 06 | WA#REORG/WARRIOR ENERGY SVCS CORP CASH & STK MGR TO 2023114 EFF DATE 12-12-06 CUSIP 936258102 | 0.00 | DELIVERED 200 00 SHARES IN EXCHANGE FOR 90 40 SHARES OF 868157108 AT A RATE OF 452 SHARES PER 1 SHARE PER CASH AND STOCK MERGER ALSO RECEIVED CASH AT A RATE OF 14 50 PER 1 | 0 00 | WA#REORG/WARRIOR ENERGY SVCS CORP CASH & STK MGR TO 2023114 EFF DATE 12-12-06 CUSIP 936258102 -200 000 | 0 00 - 5,586 00 | 441 84 0.00 |
| 20 Dec 06 | #REORG/ALERIS INTL INC CASH MERGER EFF 12/19/06 CUSIP 014477103 | 0 00 | DELIVERED 1,200 00 SHARES FOR CASH AT RATE OF 52 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/19 | 63,000.00 | #REORG/ALERIS INTL INC CASH MERGER EFF 12/19/06 CUSIP 014477103 -1,200 000 | 0.00 - 37,521 39 | 25,478 61 0 00 |
| 20 Dec 06 | #REORG/CNS INC CASH MERGER EFFECTIVE 12/19/06 CUSIP 126136100 | 0 00 | DELIVERED 800 00 SHARES FOR CASH AT RATE OF 37 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/19 | 30,000 00 | #REORG/CNS INC CASH MERGER EFFECTIVE 12/19/06 CUSIP 126136100 -800 000 | 0.00 - 18,230.24 | 11,769 76 0.00 |

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------------|---|------------------|---|---------------------|--|-----------------------|---|
| <i>Equities</i> | | | | | | | |
| United States | | | | | | | |
| 20 Dec 06 | #REORG/TRIPATH IMAGING INC CASH MERGER EFF 12/20/06 CUSIP 896942109 | 0 00 | DELIVERED 800 00 SHARES FOR CASH AT RATE OF 9 25 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/20 | 7,400 00 | #REORG/TRIPATH IMAGING INC CASH MERGER EFF 12/20/06 CUSIP 896942109 -800 000 | 0.00 - 6,536.00 | 864.00 0 00 |
| 26 Dec 06 | #REORG/KOS PHARMACEUTICALS CASH MERGER EFF 12/15/06 CUSIP 500848100 | 0 00 | DELIVERED 600 00 SHARES FOR CASH AT RATE OF 78 00 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/15 | 46,800.00 | #REORG/KOS PHARMACEUTICALS CASH MERGER EFF 12/15/06 CUSIP 500848100 -600 000 | 0 00 - 22,581.45 | 24,218 55 0.00 |
| 27 Dec 06 | RIGGS NATL CORP COM CUSIP 766570105 | 0 00 | LITIGATION PAYMENT FROM RIGGS NATIONAL CLASS ACTION LAWSUIT FROM MERGER EFFECTIVE 5-13-05 R/D 5-17-05 P/D 9-29-06 RATE \$0 013644 REORG DEFAULT | 231.95 | | 0.00 0 00 | 231 95 0.00 |
| 27 Dec 06 | RIGGS NATL CORP COM CUSIP 766570105 | 0.00 | LITIGATION PAYMENT FROM RIGGS NATIONAL CLASS ACTION LAWSUIT FROM MERGER EFFECTIVE 5-13-05 R/D 5-17-05 P/D 9-29-06 RATE \$0 207835 REORG DEFAULT | 353 32 | | 0.00 0 00 | 353.32 0 00 |
| 29 Dec 06 | #REORG/CONNETICS CORP CASH MERGER EFF 12/29/06 CUSIP 208192104 | 0 00 | DELIVERED 700 00 SHARES FOR CASH AT RATE OF 17 50 PER 1 SHARE CASH MERGER EFFECTIVE 2006/12/29 | 12,250 00 | #REORG/CONNETICS CORP CASH MERGER EFF 12/29/06 CUSIP 208192104 -700 000 | 0 00 - 17,163 19 | - 4,913 19 0 00 |
| Total United States | | 0.00 | | 8,022,604.36 | | - 5,977,486.63 | 2,388,908.03 0.00 |
| Total Equities | | 0.00 | | 8,035,476.08 | | - 5,919,131.28 | 2,388,908.03 0.00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|----------------------------|---|------------------|--|-------------------|--|----------------------|---|
| Fixed Income | | | | | | | |
| United States | | | | | | | |
| 1 Feb 06 | 5TH AVE HSG DEV CO IN MTG REV REF TAXBLE FHA SEC 8 ASSIST-B 6 5 2-1-08 BETAX CUSIP 316688EG1 | 0.00 | CALLED 80,000 00 PAR AT \$ 1,000 00 PARTIAL REDEMPTION AS OF 2006-02-01 REG 07 SECURITY 4285365 CUSIP 316688EG1 | 80,000 00 | 5TH AVE HSG DEV CO IN MTG REV REF TAXBLE FHA SEC 8 ASSIST-B 6 5 2-1-08 BETAX CUSIP 316688EG1 -80,000 000 | 0 00 - 80,000.00 | 0 00 0.00 |
| 13 Feb 06 | #REORG/ENTERGY LA INC 1ST MTG 5 65 9/1/15 N/C TO TNT 4689094 EFF 2/10/06 CUSIP 29364MAJ9 | 0 00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO ENTERGY LA LLC 1ST MTG BD 6 3% DUE 09-01-2035/08-17-2005 REG | 0.00 | #REORG/ENTERGY LA INC 1ST MTG 5 65 9/1/15 N/C TO TNT 4689094 EFF 2/10/06 CUSIP 29364MAJ9 -110,000 000 | 0.00 - 109,995 60 | 0.00 0 00 |
| 13 Feb 06 | ENTERGY LA LLC 1ST MTG BD 6 3% DUE 09-01-2035/09-01-2006 REG CUSIP 29364WAF5 | 0.00 | MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/ENTERGY LA INC 1ST MTG 5 65 9/1/15 N/C TO TNT 4689094 EFF 2/10/06 | 0.00 | ENTERGY LA LLC 1ST MTG BD 6 3% DUE 09-01-2035/09-01-2006 REG CUSIP 29364WAF5 110,000 000 | 0.00 109,995.60 | 0.00 0 00 |
| 5 Apr 06 | 5TH AVE HSG DEV CO IN MTG REV REF TAXBLE FHA SEC 8 ASSIST-B 6 5 2-1-08 BETAX CUSIP 316688EG1 | 0.00 | CALLED 130,000 00 PAR AT \$ 1,000 00 PARTIAL REDEMPTION AS OF 2006-04-05 REG 07 SECURITY 4285365 CUSIP 316688EG1 | 130,000 00 | 5TH AVE HSG DEV CO IN MTG REV REF TAXBLE FHA SEC 8 ASSIST-B 6 5 2-1-08 BETAX CUSIP 316688EG1 -130,000 000 | 0 00 - 130,000 00 | 0 00 0.00 |
| 25 Apr 06 | FNMA 2003-W14 CL 1A5 4 71 09-25-2033/04-25-2006 CUSIP 31393E6E4 | 0 00 | CALLED 78 02 PAR AT \$ 1,000 00 FULL REDEMPTION AS OF 2006-04-25 REG 07 SECURITY 3368947 CUSIP 31393E6E4 | 78 02 | FNMA 2003-W14 CL 1A5 4 71 09-25-2033/04-25-2006 CUSIP 31393E6E4 -78 020 | 0.00 - 78 25 | - 0 23 0 00 |
| Total United States | | 0.00 | | 210,078.02 | | - 210,078.25 | - 0.23 0.00 |
| Total Fixed Income | | 0.00 | | 210,078.02 | | - 210,078.25 | - 0.23 0.00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

1 JAN 06 - 31 DEC 06

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|---------------------------------------|--|------------------|---|--------------------|--|------------------------|---|
| <i>Hedge Fund</i> | | | | | | | |
| Cayman Islands | | | | | | | |
| 1 Jul 05 | REVERSAL CF INDUS ASIA PAC FD LTD CUSIP 456995943 | 0.00 | TO REFLECT A RETURN OF PRINCIPLE/CAPITAL FOR THE PERIOD ENDING 07/01/2005 REVERSAL | - 23,024.04 | | 0.00 23,024.04 | 0.00 0.00 |
| Total Cayman Islands | | 0.00 | | - 23,024.04 | | 23,024.04 | 0.00 0.00 |
| International Region | | | | | | | |
| 30 Jun 06 | CF VIKING GLOBAL EQUITIES III A/1E CUSIP 9269999A3 | 0.00 | TO REFLECT ROLLUP FROM A/8E 2006 AT VIKING ON 06/30/2006 | 0.00 | CF VIKING GLOBAL EQUITIES III A/1E CUSIP 9269999A3 1,264.400 | 0.00 5,000,000.00 | 0.00 0.00 |
| 30 Jun 06 | CF VIKING GLOBAL EQUITIES III A/8E 2006 CUSIP 926999939 | 0.00 | TO REFLECT ROLLUP TO A/1E FOR VIKING ON 06/30/2006 | 0.00 | CF VIKING GLOBAL EQUITIES III A/8E 2006 CUSIP 926999939 -5,000.000 | 0.00 - 5,000,000.00 | 0.00 0.00 |
| Total International Region | | 0.00 | | 0.00 | | 0.00 | 0.00 0.00 |
| Multi-National Agencies Region | | | | | | | |
| 1 Dec 05 | CF KENSICO OFFSHORE FD LTD INC CL 1DY CUSIP 490990942 | 0.00 | TO REFLECT SHARE CONVERSION AT FUND COMPANY ON 12/01/2005 | 0.00 | CF KENSICO OFFSHORE FD LTD INC CL 1DY CUSIP 490990942 -97.660 | 0.00 - 9,766.00 | 0.00 0.00 |

Portfolio Statement

JAN 06 - 31 DEC 06

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Capital Change Detail

| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|--|--|------------------|--|-------------------|--|---------------------|---|
| Hedge Fund | | | | | | | |
| Multi-National Agencies Region | | | | | | | |
| 1 Dec 05 | CF KENSICO OFFSHORE FUND LTD SERIES 1AY CUSIP 490990934 | 0 00 | TO REFLECT SHARE CONVERSION AT FUND COMPANY ON 12/01/2005 | 0 00 | CF KENSICO OFFSHORE FUND LTD SERIES 1AY CUSIP 490990934 -255 640 | 0 00 - 37,380 19 | 0 00 0 00 |
| 31 Jan 06 | CF KENSICO 1E (ASSD W YOUR 1AY SH) CUSIP 490999927 | 0 00 | TO REFLECT CONVERSION SERIES ROLLUP FOR 01/31/2006 | 0 00 | CF KENSICO 1E (ASSD W YOUR 1AY SH) CUSIP 490999927 744 850 | 0 00 41,265.41 | 0 00 0 00 |
| Total Multi-National Agencies Region | | 0.00 | | 0.00 | | - 5,880.78 | 0.00 0.00 |
| Multi-National Companies Region | | | | | | | |
| 1 Dec 05 | CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 | 0 00 | TO REFLECT SHARE CONVERSION AT FUND COMPANY ON 12/01/2005 | 0 00 | CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 744 850 | 0 00 37,380 19 | 0 00 0 00 |
| 1 Dec 05 | CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 | 0 00 | TO REFLECT SHARE CONVERSION AT FUND COMPANY ON 12/01/2005 | 0 00 | CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 106 150 | 0 00 9,766 00 | 0 00 0 00 |
| 31 Jan 06 | CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 | 0 00 | TO REFLECT CONVERSION SERIES ROLLUP FOR 01/31/2006 | 0 00 | CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 -744 850 | 0 00 - 41,265.41 | 0 00 0 00 |
| Total Multi-National Companies Region | | 0.00 | | 0.00 | | 5,880.78 | 0.00 0.00 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

1 JAN 06 - 31 DEC 08

Account Number LUMIN
Account Name LUMINA FOUNDATION

◆ Capital Change Detail

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| Ex date | Original security description/Asset ID Shares | Original cost | Change description | Payment Amount | Resulting security description/Asset ID Shares | Resulting cost | Realized gain/loss Market Translation |
|--|--|------------------|--------------------|-------------------|---|-------------------|---|
| <i>Hedge Fund</i> | | | | | | | |
| Multi-National Companies Region | | | | | | | |
| <hr/> | | | | | | | |
| Total Hedge Fund | | 0.00 | | - 23,024.04 | | 23,024.04 | 0.00 0.00 |
| <hr/> | | | | | | | |
| Total | | 0.00 | | 8,222,530.06 | | 6,106,185.49 | 2,388,907.80 |
| Total Payment/Income | | | | 0.00 | | | 0.00 |

ADDITIONAL
2006 CORRECTION 169.00
\$ 2,389,076.80

Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2006

Form 990 PF

Legal Fees

Statement Number 2

Part 1

Line 16a

| Description | (A) | (B) | (C) | (D) |
|-------------|----------------------|------------------------------|---------------------------|---|
| | Expense per books | Net Investment Expense | Adjusted Net Income | Disbursements for charitable purposes (cash basis only) |
| | 254,669 | 109,418 | | 167,096 |
| Legal Fees | \$ 254,669 | \$ 109,418 | \$ - | \$ 167,096 |

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2006

Tax ID 35-1813228

Form 990 PF
Part 1

Line 16b

Accounting Fees

Statement Number 3

| Description | (A) Expense per books | (B) Net Investment Expense | (C) Adjusted Net Income | (D) Disbursements for charitable purposes (cash basis only) |
|-----------------|-----------------------------|----------------------------------|----------------------------------|--|
| | \$ 94,726 | - | | \$ 88,741 |
| Accounting Fees | <u>\$ 94,726</u> | <u>\$ -</u> | <u>\$ -</u> | <u>\$ 88,741</u> |

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2006

Tax ID 35-1813228

Form 990 PF
Part 1

Other Professional

Statement Number 4

Line 16c

| Description | (A) | (B) | (C) | (D) |
|--|----------------------|------------------------------|---------------------------|---|
| | Expense per books | Net Investment Expense | Adjusted Net Income | Disbursements for charitable purposes (cash basis only) |
| Publication Research Projects (Consulting for Research, Editing and Publishing) | \$ 147,519 | \$ | \$ 0 | \$ 147,519 |
| Investment Managers, Brokerage, Custodian and investment consulting | 2,638,420 | 2,638,420 | 0 | - |
| Consulting on Employee Development, Benefits & Compensation | 211,106 | - | 0 | 224,629 |
| Software (consulting for development, enhancements and maintenance) | 157,259 | | 0 | 157,259 |
| Grant Evaluations | 85,474 | - | | 85,474 |
| General Consulting | 80,265 | | 0 | 80,265 |
| Total | \$ 3,320,043 | \$ 2,638,420 | \$ 0 | \$ 695,146 |

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2006

Tax ID 35-1813228

Form 990 PF

Taxes

Statement Number 5

Part 1

Line 18

| Description | (A) Expense per books | (B) Net Investment Expense | (C) Adjusted Net Income | (D) Disbursements for charitable purposes (cash basis only) |
|--|--------------------------|-------------------------------------|----------------------------------|--|
| Excise Tax Accrued/deposited Current Year | \$ 1,896,943 | \$ 0 | \$ 0 | \$ 0 |
| State Tax Accrued/Deposited Current Year | 0 | 0 | 0 | 0 |
| Foreign Taxes paid | 0 | 407,283 | 0 | 0 |
| Total Taxes | <u>\$ 1,896,943</u> | <u>\$ 407,283</u> | <u>\$ 0</u> | <u>\$ 0</u> |

Lumina Foundation For Education**Tax ID 35-1813228****Tax Return for Year Ending****December 31, 2006****Form 990 PF****Other Expenses****Statement Number 6****Part 1****Line 23**

| Description | (A) | (B) | (C) | (D) |
|--|----------------------|------------------------------|---------------------------|--|
| | Expense per books | Net Investment Expense | Adjusted Net Income | Disbursements for charitable purposes (cash basis only) |
| Insurance Expense | \$ 216,904 | \$ 29,557 | \$ 0 | \$ 187,347 |
| Equipment Maintenance | 98,735 | 28,450 | 0 | 70,285 |
| Seminars & Training | 69,126 | 2,840 | 0 | 66,286 |
| Dues & Subscriptions | 27,917 | 3,930 | 0 | 23,987 |
| Staff Development | 78,005 | | 0 | 78,005 |
| Sponsorships | 31,185 | | 0 | 15,685 |
| Subscriptions and office supplies | 49,998 | 7,110 | 0 | 42,888 |
| Miscellaneous | 57,867 | 127 | 0 | 56,572 |
| Amortization of Computer Software | 23,578 | | 0 | 0 |
| Other Deductible Expenses - Custodian Tax | 0 | 311,611 | 0 | |
| Informational Letters | | | | 0 |
| Expenses on K-1s | 0 | 629,008 | 0 | 0 |
| Total Other Expenses | <u>\$ 653,315</u> | <u>\$ 1,012,633</u> | <u>\$ 0</u> | <u>\$ 541,055</u> |

Lumina Foundation For Education**Tax ID 35-1813228****Tax Return for Year Ending****December 31, 2006****Form 990 PF****Investments****Statements Number****7, 8, 9 & 10****Part II Lines 10, 12, and 13**

| | Beginning of year | End of Year | |
|----------|-------------------------|-------------------------|-------------------------|
| | (a) Book Value | (b) Book Value | (c) Fair Market Value |
| Line 10a | \$ 43,572,929 | \$ 70,892,908 | \$ 70,892,908 |
| Line 10b | 722,271,257 | 769,512,593 | 769,512,593 |
| Line 10c | 156,592,854 | 183,282,520 | 183,282,520 |
| Line 12 | 27,487,944 | 0 | 0 |
| Line 13 | 265,359,801 | 281,146,078 | 281,146,078 |
| | <u>\$ 1,215,284,785</u> | <u>\$ 1,304,834,099</u> | <u>\$ 1,304,834,099</u> |

Investment Report from Northern Trust
(See attached report for detail)

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|----------------------|---------------|-------------|---------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| Belgium - USD | | | | | | | |
| CF MILLGATE INTL LTD LC D-NON VTG-01 JAN1999 CUSIP 601991912 | | | | | | | |
| 2,413 80 | 2,573 3000000 | 0 00 | 6,211,431 54 | 3,750,000 00 | 2,461,431 54 | 0 00 | 2,461,431 54 |
| Total USD | | 0 00 | 6,211,431.54 | 3,750,000 00 | 2,461,431.54 | 0 00 | 2,461,431.54 |
| Total Belgium | | 0 00 | 6,211,431.54 | 3,750,000 00 | 2,461,431 54 | 0 00 | 2,461,431.54 |
| Canada - USD | | | | | | | |
| FAIRFAX FINL HLDGS LTD SUB VTG CUSIP 303901102 | | | | | | | |
| 20,000 00 | 198.5000000 | 0 00 | 3,970,000 00 | 2,190,648 00 | 1,779,352 00 | 0 00 | 1,779,352 00 |
| Total USD | | 0 00 | 3,970,000.00 | 2,190,648 00 | 1,779,352 00 | 0 00 | 1,779,352.00 |
| Total Canada | | 0 00 | 3,970,000.00 | 2,190,648 00 | 1,779,352 00 | 0 00 | 1,779,352.00 |
| Cayman Islands - USD | | | | | | | |
| CF INDUS EVENT DRIVEN FUND LTD CUSIP 455699108 | | | | | | | |
| 3,342 61 | 1,366 1678940 | 0 00 | 4,566,566 46 | 4,000,000 00 | 566,566 46 | 0 00 | 566,566 46 |
| Total USD | | 0.00 | 4,566,566.46 | 4,000,000 00 | 566,566.46 | 0 00 | 566,566.46 |
| Total Cayman Islands | | 0 00 | 4,566,566.46 | 4,000,000 00 | 566,566 46 | 0 00 | 566,566 46 |
| Emerging Markets Region - USD | | | | | | | |
| MFO GMO EMERGING MKT FD III CUSIP 362007601 | | | | | | | |
| 2,819,587 85 | 20 8900000 | 0 00 | 58,901,190.18 | 40,355,031 45 | 18,546,158 73 | 0.00 | 18,546,158.73 |
| Total USD | | 0.00 | 58,901,190 18 | 40,355,031 45 | 18,546,158 73 | 0 00 | 18,546,158 73 |
| Total Emerging Markets Region | | 0 00 | 58,901,190.18 | 40,355,031 45 | 18,546,158 73 | 0.00 | 18,546,158 73 |
| International Region - USD | | | | | | | |
| EXTRA SPACE STORAGE INC COM CUSIP 30225T102 | | | | | | | |
| 40,527 00 | 18 2600000 | 0.00 | 740,023 02 | 599,223 22 | 140,799 80 | 0 00 | 140,799.80 |
| HARVEST NAT RES INC COM CUSIP 41754V103 | | | | | | | |
| 2,700.00 | 10 6300000 | 0 00 | 28,701 00 | 34,545 14 | - 5,844 14 | 0 00 | - 5,844.14 |
| MFB NTGI-QM COMMON DAILY ALL CTRY WORLD EX-US EQTY INDEX FD - LENDING CUSIP. 658991104 | | | | | | | |
| 8,988,403 09 | 13 1650000 | 83,461 33 | 118,332,326 68 | 95,251,182.97 | 23,081,143 71 | 0 00 | 23,081,143 71 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|----------------------|---------------|-------------|---------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| Total USD | | 83,461.33 | 119,101,050.70 | 95,884,951.33 | 23,216,099.37 | 0.00 | 23,216,099.37 |
| Total International Region | | 83,461.33 | 119,101,050.70 | 95,884,951.33 | 23,216,099.37 | 0.00 | 23,216,099.37 |
| Mexico - USD | | | | | | | |
| ADR CEMEX SAB DE CV | CUSIP 151290889 | | | | | | |
| 119,106.00 | 33 8800000 | 0.00 | 4,035,311.28 | 1,942,432.02 | 2,092,879.26 | 0.00 | 2,092,879.26 |
| Total USD | | 0.00 | 4,035,311.28 | 1,942,432.02 | 2,092,879.26 | 0.00 | 2,092,879.26 |
| Total Mexico | | 0.00 | 4,035,311.28 | 1,942,432.02 | 2,092,879.26 | 0.00 | 2,092,879.26 |
| Netherlands - USD | | | | | | | |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 | CUSIP 500472303 | | | | | | |
| 99,900.00 | 37 5800000 | 0.00 | 3,754,242.00 | 2,106,550.28 | 1,647,691.72 | 0.00 | 1,647,691.72 |
| Total USD | | 0.00 | 3,754,242.00 | 2,106,550.28 | 1,647,691.72 | 0.00 | 1,647,691.72 |
| Total Netherlands | | 0.00 | 3,754,242.00 | 2,106,550.28 | 1,647,691.72 | 0.00 | 1,647,691.72 |
| Puerto Rico - USD | | | | | | | |
| DORAL FINL CORP COM | CUSIP 25811P100 | | | | | | |
| 3,100.00 | 2 8700000 | 0.00 | 8,897.00 | 87,081.55 | - 78,184.55 | 0.00 | - 78,184.55 |
| ORIENTAL FINL GROUP INC COM | CUSIP 68618W100 | | | | | | |
| 1,800.00 | 12 9500000 | 252.00 | 23,310.00 | 50,999.00 | - 27,689.00 | 0.00 | - 27,689.00 |
| R&G FINL CORP CL B CL B | CUSIP 749136107 | | | | | | |
| 1,900.00 | 7 6500000 | 0.00 | 14,535.00 | 64,368.59 | - 49,833.59 | 0.00 | - 49,833.59 |
| 1ST BANCORP P R COM | CUSIP 318672102 | | | | | | |
| 2,900.00 | 9 5300000 | 0.00 | 27,637.00 | 54,192.57 | - 26,555.57 | 0.00 | - 26,555.57 |
| Total USD | | 252.00 | 74,379.00 | 256,641.71 | - 182,262.71 | 0.00 | - 182,262.71 |
| Total Puerto Rico | | 252.00 | 74,379.00 | 256,641.71 | - 182,262.71 | 0.00 | - 182,262.71 |
| United States - USD | | | | | | | |
| / ARMOUR INC CL A | CUSIP 904311107 | | | | | | |
| 1,000.00 | 50 4500000 | 0.00 | 50,450.00 | 42,584.60 | 7,865.40 | 0.00 | 7,865.40 |

Portfolio Statement

31 DEC 2006

Account number LUMINA
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|---|--------------------|----------------|----------------|----------------------|--------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| #REORG/AZTAR CORP CASH MERGER EFF 1/3/07 | CUSIP 054802103 | | | | | | | |
| 1,100 00 | 54 4200000 | 0 00 | | 59,862 00 | 43,333 19 | 16,528 81 | 0 00 | 16,528 81 |
| #REORG/BELLSOUTH CORP STK MERGER TO AT & T SEC# 2017924 EFF 12/29/06 | CUSIP 079860102 | | | | | | | |
| 44,800 00 | 47 1100000 | 0 00 | | 2,110,528 00 | 1,274,567 40 | 835,960 60 | 0 00 | 835,960 60 |
| #REORG/BROADWING CASH/STOCK MERGER TO 2473558 EFF 01-03-2007 | CUSIP 11161E101 | | | | | | | |
| 3,000 00 | 15 6200000 | 0 00 | | 46,860 00 | 27,279 10 | 19,580 90 | 0 00 | 19,580 90 |
| #REORG/ESSEX CORP EFF 01-25-07 | CUSIP 296744105 | | | | | | | |
| 1,200 00 | 23 9100000 | 0 00 | | 28,692 00 | 28,051 03 | 640 97 | 0 00 | 640 97 |
| #REORG/FID BANKSHARES INC CASH MERGER EFF DATE 1-5-07 | CUSIP 31604Q107 | | | | | | | |
| 1,400 00 | 39 6700000 | 0 00 | | 55,538 00 | 37,582 61 | 17,955 39 | 0 00 | 17,955 39 |
| #REORG/GOLD KIST INC CASH MERGER EFF DATE 1-9-07 | CUSIP 380614107 | | | | | | | |
| 2,200 00 | 21 0200000 | 0 00 | | 46,244 00 | 31,746 80 | 14,497 20 | 0 00 | 14,497 20 |
| #REORG/INTERCHANGE FINL SVCS CORP ADR TERMINATION EFF 1/3/07 | CUSIP 458447109 | | | | | | | |
| 400 00 | 22 9900000 | 0 00 | | 9,196 00 | 7,598 00 | 1,598 00 | 0 00 | 1,598 00 |
| #REORG/MORTGAGEIT HOLDINGS INC CASH MERGER EFF 1/2/07 | CUSIP 61915Q108 | | | | | | | |
| 2,400 00 | 14 7500000 | 0 00 | | 35,400 00 | 32,382 48 | 3,017 52 | 0 00 | 3,017 52 |
| #REORG/OPEN SOLUTIONS INC CASH MERGER EFF 1/23/07 | CUSIP 68371P102 | | | | | | | |
| 400 00 | 37 6400000 | 0 00 | | 15,056.00 | 8,478 94 | 6,577 06 | 0 00 | 6,577 06 |
| #REORG/PORTALPLAYER INC CASH MERGER EFF 1/5/07 | CUSIP 736187204 | | | | | | | |
| 1,700 00 | 13 4500000 | 0 00 | | 22,865 00 | 20,371 78 | 2,493 22 | 0 00 | 2,493 22 |
| #REORG/RECKSON ASSOCS RLTY CORP CASH & STK MERGER TO 2774255 EFF 1/25/07 | CUSIP 75621K106 | | | | | | | |
| 2,500 00 | 45 6000000 | 1,061.50 | | 114,000.00 | 82,941.89 | 31,058.11 | 0 00 | 31,058 11 |
| #REORG/SYMBOL TECHNOLOGIES INC CASH MERGER EFF 1/9/07 | CUSIP 871508107 | | | | | | | |
| 5,000 00 | 14.9400000 | 0.00 | | 74,700.00 | 89,515.42 | - 14,815 42 | 0 00 | - 14,815.42 |
| #REORG/VERITAS DGC INC STK MERGER TO COMPAGNIE GENERALE 2196381 EFF 1/12/07 | CUSIP 92343P107 | | | | | | | |
| 1,300 00 | 85 6300000 | 0 00 | | 111,319 00 | 48,090 05 | 63,228 95 | 0 00 | 63,228 95 |
| A C MOORE ARTS & CRAFTS INC COM CUSIP 00086T103 | | | | | | | | |
| 1,100 00 | 21 6700000 | 0 00 | | 23,837 00 | 29,920 12 | - 6,083 12 | 0 00 | - 6,083 12 |
| A S V INC COM CUSIP 001963107 | | | | | | | | |
| 1,200 00 | 16.2700000 | 0 00 | | 19,524.00 | 24,829 22 | - 5,305 22 | 0 00 | - 5,305 22 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--|--------------------|----------------|----------------|----------------------|--------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| AAR CORP COM CUSIP 000361105 | | | | | | | | |
| 1,700 00 | 29 1900000 | | 0 00 | 49,623 00 | 37,759 55 | 11,863 45 | 0 00 | 11,863 45 |
| ABAXIS INC COM CUSIP 002567105 | | | | | | | | |
| 1,100 00 | 19 2500000 | | 0 00 | 21,175 00 | 24,586 54 | - 3,411 54 | 0 00 | - 3,411 54 |
| ABBOTT LAB COM CUSIP 002824100 | | | | | | | | |
| 38,600 00 | 48 7100000 | | 0 00 | 1,880,206 00 | 1,730,406 89 | 149,799 11 | 0 00 | 149,799 11 |
| ABERCROMBIE & FITCH CO CL A CUSIP 002896207 | | | | | | | | |
| 1,900 00 | 69 6300000 | | 0 00 | 132,297 00 | 98,998 94 | 33,298 06 | 0 00 | 33,298 06 |
| ABIOMED INC COM CUSIP 003654100 | | | | | | | | |
| 400 00 | 14 1000000 | | 0 00 | 5,640 00 | 3,782 00 | 1,858 00 | 0 00 | 1,858 00 |
| ABM INDS INC COM CUSIP 000957100 | | | | | | | | |
| 1,100 00 | 22 7100000 | | 0 00 | 24,981 00 | 20,534 03 | 4,446 97 | 0 00 | 4,446 97 |
| ABRAXIS BIOSCIENCE INC COM STK CUSIP 00383E106 | | | | | | | | |
| 1,300 00 | 27 3400000 | | 0 00 | 35,542 00 | 40,624 85 | - 5,082 85 | 0 00 | - 5,082 85 |
| ACCO BRANDS CORP COM CUSIP 00081T108 | | | | | | | | |
| 863 00 | 26 4700000 | | 0 00 | 22,843 61 | 18,333 80 | 4,509 81 | 0 00 | 4,509 81 |
| ACCREDITED HOME LENDERS HLDG CO COM STK CUSIP 00437P107 | | | | | | | | |
| 859 00 | 27 2800000 | | 0 00 | 23,433 52 | 46,577 41 | - 23,143 89 | 0 00 | - 23,143 89 |
| ACTEL CORP COM CUSIP 004934105 | | | | | | | | |
| 1,900 00 | 18 1600000 | | 0 00 | 34,504 00 | 32,065 42 | 2,438 58 | 0 00 | 2,438 58 |
| ACTIVISION INC NEW COM NEW CUSIP 004930202 | | | | | | | | |
| 6,966 00 | 17 2400000 | | 0 00 | 120,093 84 | 87,879 36 | 32,214 48 | 0 00 | 32,214 48 |
| ACTUANT CORP CL A NEW CUSIP 00508X203 | | | | | | | | |
| 1,200 00 | 47 6500000 | | 0 00 | 57,180 00 | 40,980 60 | 16,199 40 | 0 00 | 16,199 40 |
| ACUITY BRANDS INC COM CUSIP 00508Y102 | | | | | | | | |
| 1,700 00 | 52 0400000 | | 0 00 | 88,468 00 | 46,455 74 | 42,012 26 | 0 00 | 42,012 26 |
| ACXIOM CORP COM CUSIP 005125109 | | | | | | | | |
| 1,968 00 | 25 6500000 | | 0 00 | 50,479 20 | 46,039 56 | 4,439 64 | 0 00 | 4,439 64 |
| ADAMS RESPIRATORY THERAPEUTICS INC COM STK CUSIP 00635P107 | | | | | | | | |
| 1,100 00 | 40 8100000 | | 0 00 | 44,891 00 | 49,041 19 | - 4,150 19 | 0 00 | - 4,150 19 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| ADAPTEC INC COM CUSIP 00651F108 | | | | | | | | |
| 4,700 00 | 4 6600000 | | 0 00 | 21,902 00 | 28,314 53 | - 6,412 53 | 0 00 | - 6,412 53 |
| ADC TELECOMMUNICATIONS INC COM NEW CUSIP 000886309 | | | | | | | | |
| 3,971 00 | 14 5300000 | | 0 00 | 57,698 63 | 50,238 75 | 7,459 88 | 0 00 | 7,459 88 |
| ADEZA BIOMEDICAL CORP COM STK CUSIP 006864102 | | | | | | | | |
| 100 00 | 14 9100000 | | 0 00 | 1,491 00 | 1,302 00 | 189 00 | 0 00 | 189 00 |
| ADMINISTAFF INC COM CUSIP 007094105 | | | | | | | | |
| 800 00 | 42 7700000 | | 0 00 | 34,216 00 | 11,833 47 | 22,382 53 | 0 00 | 22,382 53 |
| ADOBE SYS INC COM CUSIP 00724F101 | | | | | | | | |
| 14,098 00 | 41 1200000 | | 0 00 | 579,709 76 | 423,052 76 | 156,657 00 | 0 00 | 156,657 00 |
| ADOLOR CORP COM CUSIP 00724X102 | | | | | | | | |
| 1,500 00 | 7.5200000 | | 0 00 | 11,280 00 | 13,416 37 | - 2,136 37 | 0 00 | - 2,136 37 |
| ADTRAN INC COM CUSIP 00738A106 | | | | | | | | |
| 2,600 00 | 22 7000000 | | 0 00 | 59,020 00 | 54,390 87 | 4,629 13 | 0 00 | 4,629 13 |
| ADVANCE AMER CASH ADVANCE CTRS INC COM STK CUSIP 00739W107 | | | | | | | | |
| 2,700 00 | 14 6500000 | | 0 00 | 39,555 00 | 35,687 04 | 3,867 96 | 0 00 | 3,867.96 |
| ADVANCE AUTO PTS INC COM CUSIP 00751Y106 | | | | | | | | |
| 2,200 00 | 35 5600000 | 132 00 | | 78,232 00 | 69,879 83 | 8,352 17 | 0 00 | 8,352 17 |
| ADVANCED ENERGY INDS INC COM CUSIP 007973100 | | | | | | | | |
| 1,700 00 | 18 8700000 | | 0 00 | 32,079 00 | 12,052 60 | 20,026 40 | 0 00 | 20,026 40 |
| ADVANCED MAGNETICS INC COM STK CUSIP 00753P103 | | | | | | | | |
| 600 00 | 59 7200000 | | 0.00 | 35,832 00 | 18,116 94 | 17,715.06 | 0 00 | 17,715.06 |
| ADVANCED MED OPTICS INC COM CUSIP 00763M108 | | | | | | | | |
| 1,300 00 | 35 2000000 | | 0 00 | 45,760 00 | 55,762 30 | - 10,002.30 | 0 00 | - 10,002.30 |
| ADVANCED MICRO DEVICES INC COM CUSIP 007903107 | | | | | | | | |
| 12,700 00 | 20 3500000 | | 0 00 | 258,445 00 | 301,513 62 | - 43,068 62 | 0 00 | - 43,068.62 |
| ADVANTA CORP CL B CUSIP 007942204 | | | | | | | | |
| 900.00 | 43 6300000 | | 0 00 | 39,267 00 | 33,751 98 | 5,515 02 | 0 00 | 5,515 02 |
| ADVENT SOFTWARE INC COM STK CUSIP 007974108 | | | | | | | | |
| 600 00 | 35 2900000 | | 0 00 | 21,174.00 | 11,796.00 | 9,378 00 | 0 00 | 9,378 00 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------------------------|---------------------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| ADVISORY BRD CO COM CUSIP 00762W107 900 00 53 5400000 | | 0 00 | 48,186.00 | 32,059 81 | 16,126 19 | 0 00 | 16,126 19 |
| ADVO INC COM CUSIP 007585102 1,500 00 32 6000000 | | 0 00 | 48,900 00 | 55,109 47 | - 6,209 47 | 0 00 | - 6,209 47 |
| AEROFLEX INC COM CUSIP 007768104 3,000 00 11 7200000 | | 0 00 | 35,160 00 | 27,617 95 | 7,542 05 | 0 00 | 7,542 05 |
| AEROPOSTALE COM CUSIP 007865108 1,200 00 30 8700000 | | 0 00 | 37,044.00 | 33,327 72 | 3,716 28 | 0 00 | 3,716 28 |
| AES CORP COM CUSIP 00130H105 17,600 00 22 0400000 | | 0 00 | 387,904 00 | 270,171 75 | 117,732 25 | 0 00 | 117,732 25 |
| AETNA INC CUSIP 00817Y108 13,300 00 43 1800000 | | 0 00 | 574,294 00 | 437,765 16 | 136,528 84 | 0 00 | 136,528 84 |
| AFFILIATED COMPUTER SVCS INC CL A COM CUSIP 008190100 2,500 00 48 8400000 | | 0 00 | 122,100 00 | 137,469 94 | - 15,369 94 | 0 00 | - 15,369 94 |
| AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108 900 00 105 1300000 | | 0 00 | 94,617 00 | 64,190 00 | 30,427 00 | 0 00 | 30,427 00 |
| AFFORDABLE RESDNTL CMNTYS INC REIT CUSIP 008273104 1,400 00 11.6500000 | | 0 00 | 16,310.00 | 15,900 02 | 409 98 | 0 00 | 409 98 |
| AFFYMETRIX INC OC-CAP STK CUSIP 00826T108 1,400 00 23 0600000 | | 0 00 | 32,284 00 | 58,757 81 | - 26,473 81 | 0 00 | - 26,473.81 |
| AFLAC INC COM CUSIP 001055102 13,200.00 46.0000000 | | 0 00 | 607,200 00 | 545,170.42 | 62,029.58 | 0 00 | 62,029 58 |
| AGCO CORP COM CUSIP 001084102 3,100.00 30 9400000 | | 0 00 | 95,914 00 | 68,630 23 | 27,283 77 | 0 00 | 27,283.77 |
| AGERE SYS INC COM CUSIP 00845V308 3,700 00 19 1700000 | | 0 00 | 70,929.00 | 48,528 79 | 22,400 21 | 0 00 | 22,400 21 |
| AGILE SOFTWARE CORP DEL COM CUSIP 00846X105 1,500 00 6 1500000 | | 0 00 | 9,225 00 | 9,373 95 | - 148 95 | 0 00 | - 148 95 |
| AGILENT TECHNOLOGIES INC COM CUSIP 00846U101 9,702 00 34.8500000 | | 0 00 | 338,114 70 | 216,139.97 | 121,974 73 | 0 00 | 121,974.73 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|------------|----------------------|-------------|------------|--|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| AGL RES INC COM CUSIP 001204106 | | | | | | | | |
| 700 00 38 9100000 | | 0 00 | 27,237 00 | 25,027 00 | 2,210 00 | 0 00 | 2,210 00 | |
| AIR METHODS CORP COM NEW COM NEW CUSIP 009128307 | | | | | | | | |
| 700 00 27 9200000 | | 0 00 | 19,544 00 | 18,310.74 | 1,233 26 | 0 00 | 1,233 26 | |
| AIR PROD & CHEM INC COM CUSIP 009158106 | | | | | | | | |
| 6,200 00 70 2800000 | | 2,108.00 | 435,736 00 | 373,159 83 | 62,576 17 | 0 00 | 62,576 17 | |
| AIRGAS INC COM CUSIP 009363102 | | | | | | | | |
| 1,700 00 40 5200000 | | 0 00 | 68,884 00 | 38,871 01 | 30,012 99 | 0 00 | 30,012 99 | |
| AIRTRAN HLDGS INC COM CUSIP 00949P108 | | | | | | | | |
| 3,300 00 11 7400000 | | 0 00 | 38,742 00 | 37,548 58 | 1,193 42 | 0 00 | 1,193 42 | |
| AK AIR GROUP INC COM CUSIP 011659109 | | | | | | | | |
| 1,200 00 39 5000000 | | 0 00 | 47,400 00 | 39,416.47 | 7,983 53 | 0 00 | 7,983 53 | |
| AK STL HLDG CORP COM STK PAR \$0 01 CUSIP 001547108 | | | | | | | | |
| 3,600 00 16 9000000 | | 0 00 | 60,840 00 | 50,563 65 | 10,276 35 | 0 00 | 10,276 35 | |
| AKAMAI TECHNOLOGIES INC COM STK CUSIP 00971T101 | | | | | | | | |
| 3,600 00 53 1200000 | | 0 00 | 191,232 00 | 66,833 35 | 124,398 65 | 0 00 | 124,398.65 | |
| ALABAMA NATL BANCORPORATION DEL COM CUSIP 010317105 | | | | | | | | |
| 400.00 68.7300000 | | 150 00 | 27,492.00 | 24,438 48 | 3,053 52 | 0 00 | 3,053.52 | |
| ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 CUSIP 01167P101 | | | | | | | | |
| 1,300 00 15 1900000 | | 279 50 | 19,747 00 | 13,894 98 | 5,852 02 | 0 00 | 5,852 02 | |
| ALBANY INTL CORP NEW CL A CUSIP 012348108 | | | | | | | | |
| 700 00 32 9100000 | | 70 00 | 23,037.00 | 21,756 00 | 1,281 00 | 0 00 | 1,281 00 | |
| ALBANY MOLECULAR RESH INC COM CUSIP 012423109 | | | | | | | | |
| 700 00 10 5600000 | | 0 00 | 7,392 00 | 8,267 00 | - 875 00 | 0 00 | - 875 00 | |
| ALBEMARLE CORP COM CUSIP 012653101 | | | | | | | | |
| 1,500 00 71 8000000 | | 270 00 | 107,700 00 | 51,283 50 | 56,416 50 | 0 00 | 56,416 50 | |
| ALBERTO-CULVER CO NEW COM STK CUSIP 013078100 | | | | | | | | |
| 1,500 00 21 4500000 | | 0 00 | 32,175 00 | 21,994 33 | 10,180 67 | 0 00 | 10,180 67 | |
| ALCOA INC COM STK CUSIP 013817101 | | | | | | | | |
| 20,200.00 30.0100000 | | 0 00 | 606,202.00 | 592,361.72 | 13,840.28 | 0.00 | 13,840 28 | |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|---|--------------------|-----------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| ALEXANDER & BALDWIN INC COM | CUSIP 014482103 | | | | | | | |
| 1,800 00 | 44 3400000 | | 0 00 | 79,812 00 | 82,414 44 | - 2,602.44 | 0 00 | - 2,602.44 |
| ALEXANDERS INC COM | CUSIP 014752109 | | | | | | | |
| 100.00 | 419.6500000 | | 0 00 | 41,965.00 | 24,117 00 | 17,848 00 | 0 00 | 17,848 00 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | CUSIP 015271109 | | | | | | | |
| 17,190 00 | 100 4000000 | | 12,720 60 | 1,725,876 00 | 1,295,760 81 | 430,115 19 | 0 00 | 430,115 19 |
| ALEXION PHARMACEUTICALS INC COM | CUSIP 015351109 | | | | | | | |
| 1,200 00 | 40 3900000 | | 0 00 | 48,468 00 | 36,548 39 | 11,919 61 | 0 00 | 11,919 61 |
| ALIGN TECHNOLOGY INC COM | CUSIP 016255101 | | | | | | | |
| 2,700 00 | 13 9700000 | | 0 00 | 37,719 00 | 23,312.35 | 14,406 65 | 0 00 | 14,406 65 |
| ALKERMES INC COM | CUSIP 01642T108 | | | | | | | |
| 3,500 00 | 13 3700000 | | 0 00 | 46,795 00 | 54,980 29 | - 8,185 29 | 0 00 | - 8,185 29 |
| ALLEGHANY CORP DEL COM | CUSIP 017175100 | | | | | | | |
| 300 00 | 363 6000000 | | 0 00 | 109,080 00 | 82,787 34 | 26,292 66 | 0 00 | 26,292 66 |
| ALLEGHENY ENERGY INC COM | CUSIP 017361106 | | | | | | | |
| 3,400 00 | 45 9100000 | | 0 00 | 156,094 00 | 73,130 05 | 82,963 95 | 0 00 | 82,963 95 |
| ALLEGHENY TECHNOLOGIES INC COM | CUSIP 01741R102 | | | | | | | |
| 2,200 00 | 90.6800000 | | 0 00 | 199,496.00 | 74,254.85 | 125,241 15 | 0 00 | 125,241.15 |
| ALLERGAN INC COM | CUSIP 018490102 | | | | | | | |
| 3,408 00 | 119 7400000 | | 0 00 | 408,073 92 | 287,074 90 | 120,999 02 | 0 00 | 120,999 02 |
| ALLETE INC COM NEW | CUSIP 018522300 | | | | | | | |
| 1,400 00 | 46 5400000 | | 0 00 | 65,156.00 | 58,090.81 | 7,065.19 | 0 00 | 7,065.19 |
| ALLIANCE DATA SYS CORP COM | CUSIP 018581108 | | | | | | | |
| 1,700 00 | 62 4700000 | | 0 00 | 106,199.00 | 67,849.04 | 38,349 96 | 0 00 | 38,349 96 |
| ALLIANCE IMAGING INC DEL COM NEW | CUSIP 018606202 | | | | | | | |
| 1,400 00 | 6.6500000 | | 0 00 | 9,310.00 | 19,236 98 | - 9,926 98 | 0 00 | - 9,926 98 |
| ALLIANT ENERGY CORP COM ISIN | #US0188021085 | CUSIP 018802108 | | | | | | |
| 1,700 00 | 37 7700000 | 0 00 | | 64,209 00 | 47,787 31 | 16,421 69 | 0 00 | 16,421 69 |
| ALLIANT TECHSYSTEMS INC COM | CUSIP 018804104 | | | | | | | |
| 500.00 | 78.1900000 | | 0 00 | 39,095.00 | 36,040 00 | 3,055.00 | 0 00 | 3,055.00 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| ALLIED CAP CORP NEW COM | CUSIP 01903Q108 | | | | | | |
| 2,300 00 | 32 6800000 | 115 00 | 75,164 00 | 59,053 54 | 16,110.46 | 0 00 | 16,110 46 |
| ALLIED WASTE INDS INC COM PAR \$0 01 NEW COM PAR \$0 01 NEW | CUSIP 019589308 | | | | | | |
| 4,800 00 | 12 2900000 | 0 00 | 58,992.00 | 43,058 29 | 15,933 71 | 0 00 | 15,933.71 |
| ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0 01 NEW | CUSIP 019645506 | | | | | | |
| 700.00 | 23 0400000 | 0 00 | 16,128 00 | 15,949 01 | 178 99 | 0 00 | 178 99 |
| ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM | CUSIP 01988P108 | | | | | | |
| 1,900 00 | 26 9900000 | 0 00 | 51,281 00 | 31,132 84 | 20,148.16 | 0 00 | 20,148 16 |
| ALLSTATE CORP COM | CUSIP 020002101 | | | | | | |
| 16,000 00 | 65 1100000 | 5,600 00 | 1,041,760 00 | 806,021 00 | 235,739 00 | 0 00 | 235,739 00 |
| ALLTEL CORP COM | CUSIP 020039103 | | | | | | |
| 10,509 00 | 60 4800000 | 1,276 12 | 635,584 32 | 496,536 01 | 139,048 31 | 0 00 | 139,048 31 |
| ALPHARMA INC CL A | CUSIP 020813101 | | | | | | |
| 800 00 | 24 1000000 | 0 00 | 19,280 00 | 9,624 00 | 9,656 00 | 0 00 | 9,656 00 |
| ALTERA CORP COM | CUSIP 021441100 | | | | | | |
| 9,900 00 | 19 6800000 | 0 00 | 194,832 00 | 193,845 41 | 986 59 | 0 00 | 986 59 |
| ALTIRIS INC COM | CUSIP 02148M100 | | | | | | |
| 1,500 00 | 25 3800000 | 0 00 | 38,070 00 | 31,858 65 | 6,211.35 | 0 00 | 6,211 35 |
| ALTRIA GROUP INC COM | CUSIP 02209S103 | | | | | | |
| 51,000 00 | 85 8200000 | 43,860 00 | 4,376,820 00 | 3,209,328 74 | 1,167,491 26 | 0 00 | 1,167,491 26 |
| AMAZON COM INC COM | CUSIP 023135106 | | | | | | |
| 7,200 00 | 39 4600000 | 0 00 | 284,112 00 | 171,696 58 | 112,415 42 | 0 00 | 112,415 42 |
| AMB PPTY CORP REIT | CUSIP 00163T109 | | | | | | |
| 19,936.00 | 58 6100000 | 9,170 56 | 1,168,448 96 | 575,441 44 | 593,007 52 | 0 00 | 593,007.52 |
| AMBAC FNCL GROUP COM STK | CUSIP 023139108 | | | | | | |
| 3,000 00 | 89 0700000 | 0 00 | 267,210 00 | 233,386 60 | 33,823.40 | 0 00 | 33,823 40 |
| AMCORE FINL INC COM | CUSIP 023912108 | | | | | | |
| 700 00 | 32 6700000 | 0 00 | 22,869 00 | 19,071.01 | 3,797 99 | 0 00 | 3,797 99 |
| AMEDISYS INC COM | CUSIP 023436108 | | | | | | |
| 1,200 00 | 32 8700000 | 0 00 | 39,444.00 | 31,062 67 | 8,381 33 | 0.00 | 8,381 33 |

Portfolio Statement

31 DEC 2008

Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------------------------|---------------------------|--------------|----------------------|------------|-------------|------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| AMER ELEC PWR CO INC COM 11,000 00 | CUSIP 025537101 42 5800000 | 0 00 | 468,380 00 | 470,284 41 | - 1,904.41 | 0 00 | - 1,904 41 |
| AMER EXPRESS CO COM 26,000 00 | CUSIP 025816109 60 6700000 | 0 00 | 1,577,420.00 | 1,276,870.37 | 300,549 63 | 0 00 | 300,549 63 |
| AMER FINL GROUP INC OH COM STK 2,850 00 | CUSIP 025932104 35 9100000 | 0 00 | 102,343 50 | 58,182 46 | 44,161 04 | 0 00 | 44,161 04 |
| AMER GREETINGS CORP CL A COM 1,200 00 | CUSIP 026375105 23 8700000 | 0 00 | 28,644.00 | 28,944 15 | - 300 15 | 0 00 | - 300 15 |
| AMERCO COM 500 00 | CUSIP 023586100 87 0100000 | 0 00 | 43,505.00 | 37,434 84 | 6,070 16 | 0 00 | 6,070 16 |
| AMEREN CORP COM 6,000 00 | CUSIP 023608102 53 7300000 | 0 00 | 322,380 00 | 304,706 14 | 17,673 86 | 0 00 | 17,673 86 |
| AMERICAN CAMPUS CMNTYS INC COM 300 00 | CUSIP 024835100 28 4700000 | 0 00 | 8,541 00 | 6,119 04 | 2,421 96 | 0 00 | 2,421 96 |
| AMERICAN HOME MTG INVT CORP COM STK 900 00 | CUSIP 02660R107 35 1200000 | 0 00 | 31,608 00 | 28,350 00 | 3,258 00 | 0 00 | 3,258 00 |
| AMERICAN PWR CONVERSION CORP COM 4,700 00 | CUSIP 029066107 30 5900000 | 0 00 | 143,773.00 | 98,447 21 | 45,325 79 | 0 00 | 45,325 79 |
| AMERICAN SUPERCONDUCTOR CORP SHS 2,200 00 | CUSIP 030111108 9 8100000 | 0 00 | 21,582.00 | 22,667 92 | - 1,085 92 | 0 00 | - 1,085 92 |
| AMERICAN TOWER CORP CL A 9,717 00 | CUSIP 029912201 37 2800000 | 0 00 | 362,249 76 | 205,754 43 | 156,495 33 | 0 00 | 156,495 33 |
| AMERICAN VANGUARD CORP COM 400.00 | CUSIP 030371108 15 9000000 | 0 00 | 6,360 00 | 5,324 01 | 1,035 99 | 0.00 | 1,035.99 |
| AMERICREDIT CORP COM 3,300 00 | CUSIP 03060R101 25 1700000 | 0 00 | 83,061 00 | 82,556.52 | 504 48 | 0 00 | 504.48 |
| AMERIPRISE FINL INC COM 4,500 00 | CUSIP 03076C106 54 5000000 | 0 00 | 245,250 00 | 156,830 37 | 88,419.63 | 0 00 | 88,419 63 |
| AMERIS BANCORP COM 300.00 | CUSIP 03076K108 28.1800000 | 42.00 | 8,454 00 | 5,493.99 | 2,960.01 | 0 00 | 2,960.01 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| AMERISOURCEBERGEN CORP COM CUSIP 03073E105 | | | | | | | |
| 4,400 00 | 44 9600000 | 0 00 | 197,824 00 | 130,093 35 | 67,730 65 | 0 00 | 67,730 65 |
| AMERISTAR CASINOS INC COM STK USD0 01 CUSIP 03070Q101 | | | | | | | |
| 1,600 00 | 30 7400000 | 0.00 | 49,184 00 | 34,801 43 | 14,382 57 | 0 00 | 14,382 57 |
| AMERN AXLE & MFG HOLDINGS INC CUSIP 024061103 | | | | | | | |
| 2,600 00 | 18 9900000 | 0 00 | 49,374 00 | 57,349 82 | - 7,975 82 | 0 00 | - 7,975 82 |
| AMERN CAP STRATEGIES LTD COM CUSIP 024937104 | | | | | | | |
| 4,300 00 | 46 2600000 | 3,784 00 | 198,918 00 | 145,824 91 | 53,093 09 | 0 00 | 53,093 09 |
| AMERN COML LINES INC COM NEW CUSIP 025195207 | | | | | | | |
| 1,100 00 | 65 5100000 | 0 00 | 72,061 00 | 66,219 89 | 5,841 11 | 0 00 | 5,841 11 |
| AMERN EAGLE OUTFITTERS INC NEW COM CUSIP 02553E106 | | | | | | | |
| 3,750 00 | 31 2100000 | 187 50 | 117,037 50 | 65,760 44 | 51,277 06 | 0 00 | 51,277 06 |
| AMERN ECOLOGY CORP COM NEW CUSIP 025533407 | | | | | | | |
| 200 00 | 18 5100000 | 0 00 | 3,702 00 | 3,586 00 | 116 00 | 0 00 | 116 00 |
| AMERN EQTY INVT LIFE HLDG CO COM CUSIP 025676206 | | | | | | | |
| 1,000 00 | 13 0300000 | 0 00 | 13,030 00 | 10,565 80 | 2,464 20 | 0 00 | 2,464 20 |
| AMERN FINL RLTY TR COM CUSIP 02607P305 | | | | | | | |
| 5,100 00 | 11 4400000 | 969 00 | 58,344 00 | 72,887.89 | - 14,543 89 | 0.00 | - 14,543 89 |
| AMERN INTL GROUP INC COM CUSIP 026874107 | | | | | | | |
| 54,000 00 | 71 6600000 | 0 00 | 3,869,640 00 | 3,690,784 49 | 178,855 51 | 0 00 | 178,855 51 |
| AMERN MED SYS HLDGS INC COM STK CUSIP 02744M108 | | | | | | | |
| 3,000.00 | 18 5200000 | 0 00 | 55,560.00 | 57,657 23 | - 2,097 23 | 0 00 | - 2,097 23 |
| AMERN ORIENTAL BIOENGINEERING INC COM STK CUSIP 028731107 | | | | | | | |
| 800.00 | 11 6700000 | 0 00 | 9,336 00 | 9,063.04 | 272 96 | 0 00 | 272 96 |
| AMERN SCI & ENGR INC COM CUSIP 029429107 | | | | | | | |
| 500 00 | 59 5100000 | 0 00 | 29,755.00 | 29,335 19 | 419 81 | 0 00 | 419 81 |
| AMERN STD COS INC DEL COM CUSIP 029712106 | | | | | | | |
| 3,900 00 | 45 8500000 | 0 00 | 178,815 00 | 155,955 79 | 22,859.21 | 0 00 | 22,859 21 |
| AMERN WOODMARK CORP COM CUSIP 030506109 | | | | | | | |
| 900.00 | 41.8500000 | 0.00 | 37,665.00 | 30,702 39 | 6,962.61 | 0 00 | 6,962.61 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------------------------|---------------------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| AMERON INTL CORP DEL COM 200 00 | CUSIP 030710107 76 3700000 | 0 00 | 15,274 00 | 6,644 00 | 8,630 00 | 0 00 | 8,630 00 |
| AMETEK INC NEW COM 2,100 00 | CUSIP 031100100 31 8400000 | 0.00 | 66,864.00 | 53,537 96 | 13,326.04 | 0 00 | 13,326.04 |
| AMGEN INC COM 29,700.00 | CUSIP 031162100 68 3100000 | 0 00 | 2,028,807 00 | 1,797,194 25 | 231,612 75 | 0 00 | 231,612 75 |
| AMKOR TECHNOLOGY INC COM 3,700.00 | CUSIP 031652100 9 3400000 | 0 00 | 34,558 00 | 22,744.19 | 11,813 81 | 0 00 | 11,813 81 |
| AMN HEALTHCARE SVCS INC COM 300 00 | CUSIP 001744101 27 5400000 | 0 00 | 8,262 00 | 4,206 99 | 4,055 01 | 0 00 | 4,055 01 |
| AMPHENOL CORP NEW CL A 1,800 00 | CUSIP 032095101 62 0800000 | 54 00 | 111,744 00 | 71,494 74 | 40,249 26 | 0 00 | 40,249 26 |
| AMR CORP COM 4,700 00 | CUSIP 001765106 30 2300000 | 0 00 | 142,081 00 | 79,751 11 | 62,329 89 | 0 00 | 62,329 89 |
| AMSURG CORP COM 1,800 00 | CUSIP 03232P405 23 0000000 | 0 00 | 41,400 00 | 46,885 40 | - 5,485 40 | 0 00 | - 5,485 40 |
| AMYLIN PHARMACEUTICALS INC COM 2,400 00 | CUSIP: 032346108 36 0700000 | 0 00 | 86,568 00 | 55,529 62 | 31,038.38 | 0 00 | 31,038 38 |
| ANADARKO PETRO CORP COM 10,400 00 | CUSIP: 032511107 43 5200000 | 0 00 | 452,608 00 | 354,953 41 | 97,654 59 | 0 00 | 97,654 59 |
| ANADIGICS INC COM 3,000 00 | CUSIP: 032515108 8 8600000 | 0 00 | 26,580 00 | 20,143 20 | 6,436.80 | 0 00 | 6,436.80 |
| ANALOG DEVICES INC COM 7,800 00 | CUSIP: 032654105 32 8700000 | 0 00 | 256,386 00 | 270,923 00 | - 14,537 00 | 0 00 | - 14,537 00 |
| ANALOGIC CORP COM PAR \$0 05 900 00 | CUSIP 032657207 56.1400000 | 90 00 | 50,526 00 | 41,686 02 | 8,839.98 | 0 00 | 8,839 98 |
| ANAREN INC COM 600.00 | CUSIP: 032744104 17 7600000 | 0 00 | 10,656.00 | 6,076 98 | 4,579.02 | 0 00 | 4,579.02 |
| ANDERSONS INC COM 600 00 | CUSIP 034164103 42 3900000 | 28.50 | 25,434.00 | 30,984 00 | - 5,550.00 | 0 00 | - 5,550 00 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|---|-----------------|--------------------------------------|---------------------------|--------------|--------------|----------------------|-------------|--------------|
| Shares/PAR value | | | | | | Market | Translation | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| ANDREW CORP COM | CUSIP 034425108 | | | | | | | |
| 5,900 00 | 10 2300000 | | 0 00 | 60,357 00 | 68,446 23 | - 8,089 23 | 0 00 | - 8,089.23 |
| ANHEUSER BUSCH COS INC COM | CUSIP 035229103 | | | | | | | |
| 19,700 00 | 49 2000000 | | 0 00 | 969,240 00 | 946,201 59 | 23,038 41 | 0 00 | 23,038 41 |
| ANN TAYLOR STORES CORP COM | CUSIP 036115103 | | | | | | | |
| 1,500 00 | 32 8400000 | | 0 00 | 49,260 00 | 32,179 90 | 17,080 10 | 0 00 | 17,080 10 |
| ANSOFT CORP COM | CUSIP 036384105 | | | | | | | |
| 200 00 | 27 8000000 | | 0 00 | 5,560 00 | 2,417 00 | 3,143 00 | 0 00 | 3,143 00 |
| ANSYS INC COM | CUSIP 03662Q105 | | | | | | | |
| 1,200 00 | 43 4900000 | | 0 00 | 52,188 00 | 39,030 21 | 13,157 79 | 0 00 | 13,157 79 |
| ANTHRACITE CAP INC COM | CUSIP 037023108 | | | | | | | |
| 1,500 00 | 12 7300000 | | 435 00 | 19,095 00 | 16,575 00 | 2,520 00 | 0 00 | 2,520 00 |
| ANWORTH MTG AST CORP COM | CUSIP 037347101 | | | | | | | |
| 4,000 00 | 9 5100000 | | 80 00 | 38,040 00 | 40,075 36 | - 2,035 36 | 0 00 | - 2,035 36 |
| AON CORP COM | CUSIP 037389103 | | | | | | | |
| 143,900 00 | 35 3400000 | | 0 00 | 5,085,426 00 | 3,038,449 86 | 2,046,976 14 | 0 00 | 2,046,976 14 |
| APACHE CORP COM | CUSIP 037411105 | | | | | | | |
| 7,400 00 | 66 5100000 | | 0 00 | 492,174 00 | 413,493 18 | 78,680.82 | 0 00 | 78,680 82 |
| APOGEE ENTERPRISES INC COM | CUSIP 037598109 | | | | | | | |
| 800 00 | 19 3100000 | | 0 00 | 15,448 00 | 10,510 00 | 4,938 00 | 0 00 | 4,938 00 |
| APOLLO GROUP INC CL A CL A | CUSIP 037604105 | | | | | | | |
| 4,000 00 | 38 9700000 | | 0 00 | 155,880 00 | 290,004 90 | - 134,124 90 | 0 00 | - 134,124.90 |
| APOLLO INVT CORP COM SH BEN INT | CUSIP 03761U106 | | | | | | | |
| 4,300 00 | 22 4000000 | | 0 00 | 96,320 00 | 76,791 96 | 19,528 04 | 0 00 | 19,528 04 |
| APPLE INC | CUSIP 037833100 | | | | | | | |
| 20,700 00 | 84 8400000 | | 0 00 | 1,756,188.00 | 892,709 92 | 863,478 08 | 0 00 | 863,478 08 |
| APPLEBEES INTL INC COM | CUSIP 037899101 | | | | | | | |
| 3,200 00 | 24 6700000 | | 704 00 | 78,944.00 | 75,733 36 | 3,210 64 | 0 00 | 3,210 64 |
| APPLERA CORP - APPLIED BIOSYSTEMS GROUP | CUSIP 038020103 | | | | | | | |
| 4,700 00 | 36 6900000 | | 199 75 | 172,443.00 | 101,221 88 | 71,221 12 | 0 00 | 71,221.12 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 | | | | | | | |
| 1,950 00 | 26 3100000 | 0 00 | 51,304 50 | 37,275 97 | 14,028 53 | 0 00 | 14,028 53 |
| APPLIED MATERIALS INC COM CUSIP 038222105 | | | | | | | |
| 33,600 00 | 18 4500000 | 0 00 | 619,920.00 | 556,070 33 | 63,849 67 | 0 00 | 63,849 67 |
| APPLIED MICRO CIRCUITS CORP CDT-COM CUSIP 03822W109 | | | | | | | |
| 13,000.00 | 3 5600000 | 0 00 | 46,280 00 | 40,946 98 | 5,333 02 | 0 00 | 5,333 02 |
| APRIA HEALTHCARE GROUP INC COM CUSIP 037933108 | | | | | | | |
| 1,000 00 | 26 6500000 | 0 00 | 26,650 00 | 33,004 40 | - 6,354 40 | 0 00 | - 6,354 40 |
| APT INVT & MGMT CO CL A CUSIP 03748R101 | | | | | | | |
| 16,100.00 | 56 0200000 | 9,660 00 | 901,922 00 | 695,640 53 | 206,281 47 | 0 00 | 206,281 47 |
| AQUA AMER INC COM CUSIP 03836W103 | | | | | | | |
| 4,266 00 | 22 7800000 | 0 00 | 97,179 48 | 95,438 40 | 1,741 08 | 0 00 | 1,741 08 |
| AQUANTIVE INC COM CUSIP 03839G105 | | | | | | | |
| 2,000 00 | 24 6600000 | 0 00 | 49,320 00 | 20,176 55 | 29,143 45 | 0 00 | 29,143 45 |
| ARAMARK CORP CL B CUSIP 038521100 | | | | | | | |
| 2,600 00 | 33 4500000 | 0 00 | 86,970 00 | 75,035 50 | 11,934 50 | 0 00 | 11,934 50 |
| ARBITRON INC COM CUSIP 03875Q108 | | | | | | | |
| 1,400 00 | 43 4400000 | 140 00 | 60,816 00 | 56,238 56 | 4,577 44 | 0 00 | 4,577 44 |
| ARBOR RLTY TR INC COM CUSIP 038923108 | | | | | | | |
| 200 00 | 30 0900000 | 0 00 | 6,018 00 | 5,221 87 | 796 13 | 0 00 | 796 13 |
| ARCH CHEMICALS INC COM CUSIP 03937R102 | | | | | | | |
| 700.00 | 33 3100000 | 0.00 | 23,317 00 | 15,908 97 | 7,408 03 | 0.00 | 7,408.03 |
| ARCH COAL INC COM CUSIP 039380100 | | | | | | | |
| 3,000 00 | 30.0300000 | 0 00 | 90,090 00 | 80,869.37 | 9,220 63 | 0 00 | 9,220 63 |
| ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 | | | | | | | |
| 15,300 00 | 31 9600000 | 0 00 | 488,988.00 | 399,697 19 | 89,290 81 | 0 00 | 89,290.81 |
| ARCHSTONE-SMITH TR COM CUSIP 039583109 | | | | | | | |
| 47,195.00 | 58 2100000 | 0 00 | 2,747,220 95 | 1,643,524 21 | 1,103,696 74 | 0 00 | 1,103,696 74 |
| ARES CAP CORP COM CUSIP 04010L103 | | | | | | | |
| 2,400.00 | 19 1100000 | 0 00 | 45,864 00 | 40,457 92 | 5,406 08 | 0 00 | 5,406 08 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|------------------------------------|-------------------------------|----------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| ARGON ST INC COM | CUSIP 040149106 | | | | | | | |
| 1,000 00 | 21 5400000 | | 0 00 | 21,540 00 | 29,238 60 | - 7,698 60 | 0 00 | - 7,698 60 |
| ARGONAUT GROUP INC COM STK USD0 10 | CUSIP 040157109 | | | | | | | |
| 800 00 | 34 8600000 | | 0 00 | 27,888 00 | 25,178.24 | 2,709.76 | 0.00 | 2,709.76 |
| ARIAD PHARMACEUTICALS INC COM | CUSIP. 04033A100 | | | | | | | |
| 3,100 00 | 5 1400000 | | 0 00 | 15,934 00 | 22,526 55 | - 6,592 55 | 0 00 | - 6,592 55 |
| ARIBA INC COM NEW | CUSIP 04033V203 | | | | | | | |
| 1,500 00 | 7 7400000 | | 0 00 | 11,610 00 | 16,137 62 | - 4,527 62 | 0 00 | - 4,527 62 |
| ARKANSAS BEST CORP DEL COM | CUSIP 040790107 | | | | | | | |
| 1,200 00 | 36 0000000 | | 0 00 | 43,200 00 | 48,435 99 | - 5,235 99 | 0 00 | - 5,235 99 |
| ARMOR HLDGS INC COM | CUSIP 042260109 | | | | | | | |
| 700 00 | 54 8500000 | | 0 00 | 38,395 00 | 30,439 83 | 7,955 17 | 0 00 | 7,955.17 |
| ARRAY BIOPHARMA INC COM | CUSIP 04269X105 | | | | | | | |
| 900 00 | 12 9200000 | | 0 00 | 11,628 00 | 5,771 97 | 5,856 03 | 0 00 | 5,856.03 |
| ARRIS GROUP INC COM | CUSIP 04269Q100 | | | | | | | |
| 3,800 00 | 12 5100000 | | 0 00 | 47,538 00 | 32,922.57 | 14,615 43 | 0 00 | 14,615 43 |
| ARROW ELECTR INC COM | CUSIP. 042735100 | | | | | | | |
| 2,400 00 | 31 5500000 | | 0 00 | 75,720 00 | 65,880 00 | 9,840 00 | 0 00 | 9,840 00 |
| ARTHROCARE CORP COM | CUSIP 043136100 | | | | | | | |
| 1,200 00 | 39 9200000 | | 0 00 | 47,904 00 | 44,510 60 | 3,393 40 | 0 00 | 3,393 40 |
| ARVINMERITOR INC COM STK ISIN# | US0433531011 CUSIP. 043353101 | | | | | | | |
| 2,900 00 | 18 2300000 | | 0 00 | 52,867.00 | 54,577.07 | - 1,710.07 | 0 00 | - 1,710.07 |
| ASBURY AUTOMOTIVE GROUP INC COM | CUSIP 043436104 | | | | | | | |
| 800 00 | 23 5600000 | | 0 00 | 18,848.00 | 17,228 00 | 1,620 00 | 0 00 | 1,620.00 |
| ASHFORD HOSPITALITY TR INC COM SHS | CUSIP. 044103109 | | | | | | | |
| 3,200 00 | 12 4500000 | 640 00 | | 39,840 00 | 34,129.24 | 5,710 76 | 0 00 | 5,710 76 |
| ASHLAND INC NEW COM | CUSIP 044209104 | | | | | | | |
| 1,300 00 | 69 1800000 | | 0 00 | 89,934.00 | 65,450 22 | 24,483.78 | 0 00 | 24,483 78 |
| ASPECT MED SYS INC COM ISIN | US0452351085 CUSIP. 045235108 | | | | | | | |
| 1,000 00 | 18 8100000 | | 0 00 | 18,810 00 | 22,477.53 | - 3,667 53 | 0 00 | - 3,667 53 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|----------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | Income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| ASPEN TECH INC COM CUSIP 045327103 | 2,700 00 11 0200000 | 0 00 | 29,754 00 | 34,403 93 | - 4,649 93 | 0 00 | - 4,649 93 |
| ASSOCTD BANC-CORP COM CUSIP: 045487105 | 4,600 00 34 8800000 | 0 00 | 160,448.00 | 152,634 49 | 7,813 51 | 0 00 | 7,813.51 |
| ASSURANT INC COM CUSIP 04621X108 | 2,400 00 55 2500000 | 0 00 | 132,600 00 | 81,994 98 | 50,605 02 | 0 00 | 50,605 02 |
| ASTA FDG INC COM CUSIP. 046220109 | 800 00 30 4400000 | 32 00 | 24,352 00 | 22,129 04 | 2,222 96 | 0 00 | 2,222 96 |
| ASTEC INDS INC COM CUSIP 046224101 | 900 00 35 1000000 | 0 00 | 31,590 00 | 33,708 15 | - 2,118 15 | 0 00 | - 2,118 15 |
| ASTORIA FINL CORP COM CUSIP: 046265104 | 3,600 00 30 1600000 | 0 00 | 108,576 00 | 90,585 36 | 17,990.64 | 0 00 | 17,990 64 |
| AT&T INC COM CUSIP. 00206R102 | 94,547 00 35 7500000 | 0 00 | 3,380,055 25 | 2,315,185 82 | 1,064,869 43 | 0 00 | 1,064,869 43 |
| ATHEROGENICS INC COM CUSIP 047439104 | 2,000 00 9 9100000 | 0 00 | 19,820 00 | 30,604 90 | - 10,784 90 | 0 00 | - 10,784 90 |
| ATHEROS COMMUNICATIONS INC COM CUSIP 04743P108 | 1,900 00 21 3200000 | 0.00 | 40,508 00 | 30,847.52 | 9,660 48 | 0 00 | 9,660.48 |
| ATLAS AMER INC COM CUSIP 049167109 | 900 00 50 9700000 | 0 00 | 45,873 00 | 40,295 52 | 5,577 48 | 0 00 | 5,577 48 |
| ATMEL CORP COM CUSIP. 049513104 | 8,700 00 6.0500000 | 0 00 | 52,635.00 | 27,299 18 | 25,335.82 | 0.00 | 25,335.82 |
| ATMI INC COM CUSIP: 00207R101 | 800 00 30 5300000 | 0 00 | 24,424.00 | 20,409 76 | 4,014 24 | 0.00 | 4,014 24 |
| ATMOS ENERGY CORP COM CUSIP 049560105 | 3,700 00 31 9100000 | 0 00 | 118,067 00 | 101,840 75 | 16,226.25 | 0 00 | 16,226 25 |
| ATP OIL & GAS CORP COM CUSIP 00208J108 | 1,100 00 39 5700000 | 0 00 | 43,527.00 | 44,473 06 | - 946 06 | 0.00 | - 946 06 |
| ATWOOD OCEANICS INC COM CUSIP 050095108 | 600.00 48 9700000 | 0.00 | 29,382.00 | 18,581.01 | 10,800.99 | 0.00 | 10,800 99 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|------------------------------------|-------------------------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| AUDIBLE INC COM NEW | CUSIP 05069A302 | | | | | | |
| 1,400 00 | 7 9300000 | 0 00 | 11,102 00 | 22,579 20 | - 11,477 20 | 0 00 | - 11,477 20 |
| AUTODESK INC COM | CUSIP 052769106 | | | | | | |
| 5,000 00 | 40 4600000 | 0 00 | 202,300 00 | 152,310 05 | 49,989 95 | 0 00 | 49,989 95 |
| AUTOLIV INC COM STK | CUSIP 052800109 | | | | | | |
| 1,700 00 | 60 3000000 | 0 00 | 102,510 00 | 80,721 67 | 21,788 33 | 0 00 | 21,788 33 |
| AUTOMATIC DATA PROCESSING INC COM | CUSIP 053015103 | | | | | | |
| 14,900 00 | 49 2500000 | 3,427.00 | 733,825 00 | 625,866 54 | 107,958 46 | 0 00 | 107,958 46 |
| AUTONATION INC DEL COM | CUSIP 05329W102 | | | | | | |
| 4,625 00 | 21 3200000 | 0 00 | 98,605 00 | 91,863 26 | 6,741 74 | 0 00 | 6,741.74 |
| AUTOZONE INC COM | CUSIP 053332102 | | | | | | |
| 1,100 00 | 115 5600000 | 0 00 | 127,116 00 | 98,276 78 | 28,839 22 | 0 00 | 28,839 22 |
| AVALONBAY CMNTYS REIT | CUSIP 053484101 | | | | | | |
| 16,235 00 | 130 0500000 | 12,663 30 | 2,111,361 75 | 995,527 42 | 1,115,834 33 | 0 00 | 1,115,834 33 |
| AVANEX CORP COM STK | CUSIP 05348W109 | | | | | | |
| 9,200 00 | 1 8900000 | 0 00 | 17,388 00 | 16,178 20 | 1,209 80 | 0 00 | 1,209 80 |
| AVATAR HLDGS INC COM | CUSIP 053494100 | | | | | | |
| 100 00 | 80 8500000 | 0 00 | 8,085 00 | 4,715 36 | 3,369 64 | 0.00 | 3,369 64 |
| AVAYA INC COM | CUSIP 053499109 | | | | | | |
| 10,800 00 | 13 9800000 | 0 00 | 150,984 00 | 140,047 80 | 10,936 20 | 0 00 | 10,936 20 |
| AVENTINE RENB ENERGY HLDGS INC COM | CUSIP 05356X403 | | | | | | |
| 1,400 00 | 23 5600000 | 0 00 | 32,984 00 | 29,651.00 | 3,333.00 | 0 00 | 3,333 00 |
| AVERY DENNISON CORP COM | CUSIP 053611109 | | | | | | |
| 2,000 00 | 67.9300000 | 0 00 | 135,860 00 | 119,570 00 | 16,290 00 | 0 00 | 16,290 00 |
| AVID TECH INC COM | CUSIP 05367P100 | | | | | | |
| 900 00 | 37 2600000 | 0 00 | 33,534 00 | 57,299 89 | - 23,765 89 | 0 00 | - 23,765 89 |
| AVIS BUDGET GROUP INC COM STK | CUSIP 053774105 | | | | | | |
| 2,430 00 | 21 6900000 | 0 00 | 52,706 70 | 55,507 73 | - 2,801 03 | 0 00 | - 2,801 03 |
| AVISTA CORP COM | ISIN # US05379B1070 CUSIP 05379B107 | | | | | | |
| 100 00 | 25 3100000 | 0 00 | 2,531.00 | 2,281 10 | 249.90 | 0 00 | 249.90 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|--------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| AVNET INC COM CUSIP 053807103 3,000 00 25.5300000 | | 0 00 | 76,590 00 | 63,250 68 | 13,339 32 | 0 00 | 13,339 32 |
| AVOCENT CORP COM CUSIP 053893103 1,800 00 33 8500000 | | 0 00 | 60,930.00 | 52,668 30 | 8,261 70 | 0.00 | 8,261.70 |
| AVON PRODS INC COM USD0 25 CUSIP 054303102 10,500 00 33 0400000 | | 0 00 | 346,920 00 | 403,191 51 | - 56,271 51 | 0 00 | - 56,271 51 |
| AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 CUSIP 054540109 5,200 00 5 8300000 | | 0 00 | 30,316 00 | 37,871 44 | - 7,555 44 | 0 00 | - 7,555.44 |
| BAKER HUGHES INC COM CUSIP 057224107 7,800 00 74 6600000 | | 0 00 | 582,348 00 | 369,219 00 | 213,129 00 | 0 00 | 213,129 00 |
| BALDOR ELEC CO COM CUSIP 057741100 1,700 00 33 4200000 | | 289 00 | 56,814 00 | 47,321 53 | 9,492 47 | 0 00 | 9,492 47 |
| BALL CORP COM CUSIP 058498106 3,100 00 43 6000000 | | 0 00 | 135,160 00 | 127,148 44 | 8,011 56 | 0 00 | 8,011 56 |
| BALLY TECHNOLOGIES INC COM STK CUSIP 05874B107 2,400 00 18 6800000 | | 0 00 | 44,832 00 | 25,907 56 | 18,924 44 | 0 00 | 18,924 44 |
| BANK AMER CORP COM CUSIP 060505104 113,631 00 53.3900000 | | 0 00 | 6,066,759 09 | 4,895,791 28 | 1,170,967 81 | 0 00 | 1,170,967 81 |
| BANK N Y CO INC COM CUSIP 064057102 19,900 00 39 3700000 | | 0 00 | 783,463 00 | 609,965 22 | 173,497 78 | 0 00 | 173,497 78 |
| BANKRATE INC COM CUSIP 06646V108 700 00 37 9500000 | | 0 00 | 26,565.00 | 26,410 02 | 154 98 | 0 00 | 154 98 |
| BANKUNITED FINL CORP CL A CUSIP 06652B103 1,900 00 27 9600000 | | 0 00 | 53,124 00 | 55,456 15 | - 2,332 15 | 0 00 | - 2,332.15 |
| BARD C R INC CAP CUSIP 067383109 2,200 00 82 9700000 | | 0.00 | 182,534 00 | 151,359 40 | 31,174 60 | 0 00 | 31,174 60 |
| BARR PHARMACEUTICALS INC COM CUSIP. 068306109 2,100 00 50 1200000 | | 0 00 | 105,252 00 | 106,379 60 | - 1,127.60 | 0.00 | - 1,127 60 |
| BAUSCH & LOMB INC COM CUSIP 071707103 1,500 00 52.0600000 | | 195 00 | 78,090 00 | 101,183.96 | - 23,093 96 | 0 00 | - 23,093 96 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---------------------------------|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| BAXTER INTL INC COM | CUSIP 071813109 | | | | | | |
| 16,963 00 | 46 3900000 | 9,756 06 | 786,913 57 | 597,183 33 | 189,730 24 | 0 00 | 189,730 24 |
| BB&T CORP COM | CUSIP 054937107 | | | | | | |
| 14,466 00 | 43 9300000 | 0 00 | 635,491 38 | 578,883 07 | 56,608 31 | 0 00 | 56,608 31 |
| BE AEROSPACE INC COM | CUSIP 073302101 | | | | | | |
| 2,700 00 | 25 6800000 | 0 00 | 69,336 00 | 33,873 24 | 35,462 76 | 0 00 | 35,462 76 |
| BEA SYS INC COM | CUSIP 073325102 | | | | | | |
| 8,200 00 | 12 5800000 | 0 00 | 103,156 00 | 72,228.45 | 30,927 55 | 0 00 | 30,927 55 |
| BEACON ROOFING SUPPLY INC COM | CUSIP 073685109 | | | | | | |
| 2,000 00 | 18 8200000 | 0 00 | 37,640 00 | 30,911 94 | 6,728 06 | 0 00 | 6,728 06 |
| BEAR STEARNS COS INC COM | CUSIP 073902108 | | | | | | |
| 2,700 00 | 162 7800000 | 0 00 | 439,506 00 | 283,319 86 | 156,186 14 | 0 00 | 156,186 14 |
| BEARINGPOINT INC COM | CUSIP 074002106 | | | | | | |
| 3,800 00 | 7 8700000 | 0 00 | 29,906 00 | 29,886 93 | 19 07 | 0 00 | 19 07 |
| BEAZER HOMES USA INC COM | CUSIP 07556Q105 | | | | | | |
| 1,300 00 | 47 0100000 | 0 00 | 61,113 00 | 65,852 50 | - 4,739 50 | 0 00 | - 4,739 50 |
| BEBE STORES INC COM | CUSIP 075571109 | | | | | | |
| 1,450 00 | 19 7900000 | 0 00 | 28,695.50 | 28,025 33 | 670 17 | 0 00 | 670 17 |
| BECKMAN COULTER INC COM | CUSIP 075811109 | | | | | | |
| 1,300 00 | 59 8000000 | 0 00 | 77,740 00 | 86,918 30 | - 9,178 30 | 0 00 | - 9,178 30 |
| BECTON DICKINSON & CO COM | CUSIP 075887109 | | | | | | |
| 5,700 00 | 70 1500000 | 1,396 50 | 399,855 00 | 327,634.52 | 72,220 48 | 0 00 | 72,220 48 |
| BED BATH BEYOND INC COM | CUSIP 075896100 | | | | | | |
| 7,900 00 | 38 1000000 | 0 00 | 300,990 00 | 309,993 84 | - 9,003 84 | 0 00 | - 9,003 84 |
| BEMIS CO INC COM | CUSIP 081437105 | | | | | | |
| 2,200 00 | 33 9800000 | 0 00 | 74,756 00 | 64,158 18 | 10,597 82 | 0 00 | 10,597 82 |
| BENTLEY PHARMACEUTICALS INC COM | CUSIP 082657107 | | | | | | |
| 400.00 | 10 1700000 | 0 00 | 4,068.00 | 4,304.00 | - 236 00 | 0 00 | - 236 00 |
| BERKLEY W R CORP COM | CUSIP 084423102 | | | | | | |
| 3,300 00 | 34.5100000 | 132 00 | 113,883 00 | 69,483.25 | 44,399 75 | 0 00 | 44,399 75 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|------------------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| BERRY PETE CO CL A CL A | CUSIP 085789105 | | | | | | |
| 1,600 00 | 31 0100000 | 0 00 | 49,616 00 | 46,909.12 | 2,706 88 | 0 00 | 2,706 88 |
| BEST BUY INC COM STK | CUSIP 086516101 | | | | | | |
| 9,300.00 | 49 1900000 | 930 00 | 457,467.00 | 360,358 68 | 97,108 32 | 0 00 | 97,108 32 |
| BIG LOTS INC COM | CUSIP 089302103 | | | | | | |
| 4,100 00 | 22 9200000 | 0 00 | 93,972 00 | 45,867 78 | 48,104 22 | 0 00 | 48,104 22 |
| BIO RAD LABS INC CL A | CUSIP 090572207 | | | | | | |
| 500 00 | 82 5200000 | 0 00 | 41,260 00 | 26,057 00 | 15,203.00 | 0 00 | 15,203 00 |
| BIO-REFERENCE LABS INC COM PAR \$0 01 NEW | CUSIP 09057G602 | | | | | | |
| 1,200 00 | 22 4900000 | 0 00 | 26,988 00 | 17,388 15 | 9,599 85 | 0 00 | 9,599 85 |
| BIOCRYST PHARMACEUTICALS INC COM | CUSIP 09058V103 | | | | | | |
| 1,500 00 | 11 5600000 | 0 00 | 17,340 00 | 21,477 15 | - 4,137 15 | 0 00 | - 4,137 15 |
| BIOENVISION INC COM | CUSIP 09059N100 | | | | | | |
| 2,100 00 | 4 6400000 | 0 00 | 9,744 00 | 16,313 71 | - 6,569 71 | 0 00 | - 6,569 71 |
| BIOGEN IDEC INC COM STK | CUSIP 09062X103 | | | | | | |
| 7,800 00 | 49 1900000 | 0 00 | 383,682 00 | 477,341 77 | - 93,659 77 | 0 00 | - 93,659 77 |
| BIOMARIN PHARMACEUTICAL INC COM ISIN | CH0008107010 CUSIP 09061G101 | | | | | | |
| 3,500 00 | 16 3900000 | 0 00 | 57,365 00 | 40,503 44 | 16,861 56 | 0 00 | 16,861 56 |
| BIOMET INC COM | CUSIP 090613100 | | | | | | |
| 7,000 00 | 41 2700000 | 0 70 | 288,890 00 | 287,088 53 | 1,801.47 | 0 00 | 1,801 47 |
| BIOSITE INC COM | CUSIP 090945106 | | | | | | |
| 800 00 | 48 8500000 | 0 00 | 39,080.00 | 41,717.68 | - 2,637.68 | 0 00 | - 2,637 68 |
| BJ SVCS CO COM | CUSIP 055482103 | | | | | | |
| 6,900 00 | 29 3200000 | 345 00 | 202,308 00 | 137,386 03 | 64,921.97 | 0 00 | 64,921 97 |
| BK HAW CORP COM | CUSIP 062540109 | | | | | | |
| 2,200 00 | 53 9500000 | 0 00 | 118,690 00 | 105,462 83 | 13,227.17 | 0 00 | 13,227 17 |
| BK MUT CORP NEW COM STK | CUSIP 063750103 | | | | | | |
| 4,700 00 | 12 1100000 | 0 00 | 56,917.00 | 57,068 28 | - 151 28 | 0 00 | - 151 28 |
| BLACK & DECKER CORP COM | CUSIP 091797100 | | | | | | |
| 1,600 00 | 79 9700000 | 0 00 | 127,952.00 | 130,723 62 | - 2,771 62 | 0.00 | - 2,771 62 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|--|--|---------------------------|--------------|--------------|----------------------|-------------|-------------|
| | | | | | Market | Translation | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| BLACK BOX CORP DEL COM 1,000 00 | CUSIP 091826107 41 9900000 | 60 00 | 41,990 00 | 45,288 28 | - 3,298 28 | 0 00 | - 3,298 28 |
| BLACK HILLS CORP COM 1,700 00 | CUSIP 092113109 36 9400000 | 0 00 | 62,798 00 | 50,728.32 | 12,069 68 | 0 00 | 12,069 68 |
| BLACKBOARD INC COM 800 00 | CUSIP 091935502 30 0400000 | 0 00 | 24,032 00 | 14,029 69 | 10,002 31 | 0 00 | 10,002 31 |
| BLACKROCK INC COM STK 400 00 | CUSIP 09247X101 151 9000000 | 0 00 | 60,760 00 | 30,684 80 | 30,075 20 | 0 00 | 30,075 20 |
| BLOCK H & R INC COM 6,800 00 | CUSIP 093671105 23 0400000 | 918 00 | 156,672 00 | 165,156 10 | - 8,484 10 | 0 00 | - 8,484 10 |
| BLOCKBUSTER INC CL A CL A ISIN 7,700 00 | #US0936791088 CUSIP 093679108 5 2900000 | 0 00 | 40,733 00 | 55,069 38 | - 14,336 38 | 0 00 | - 14,336 38 |
| BLOUNT INTL INC NEW COM 1,300 00 | CUSIP 095180105 13 4600000 | 0 00 | 17,498.00 | 23,006 55 | - 5,508 55 | 0 00 | - 5,508 55 |
| BLUE COAT SYS INC COM NEW 1,000 00 | CUSIP 09534T508 23 9500000 | 0 00 | 23,950 00 | 21,848 10 | 2,101 90 | 0 00 | 2,101 90 |
| BLUE NILE INC COM 900 00 | CUSIP 09578R103 36 8900000 | 0 00 | 33,201.00 | 27,430.18 | 5,770 82 | 0 00 | 5,770.82 |
| BLUEGREEN CORP COM 1,300 00 | CUSIP 096231105 12 8300000 | 0 00 | 16,679 00 | 28,180 46 | - 11,501 46 | 0 00 | - 11,501 46 |
| BLUELINX HLDGS INC COM 300 00 | CUSIP 09624H109 10 4000000 | 0 00 | 3,120 00 | 3,065 01 | 54.99 | 0 00 | 54 99 |
| BLYTH INC COM 1,600 00 | CUSIP 09643P108 20 7500000 | 0 00 | 33,200.00 | 49,797 60 | - 16,597 60 | 0.00 | - 16,597.60 |
| BMC SOFTWARE INC COM STK 4,500 00 | CUSIP 055921100 32.2000000 | 0 00 | 144,900 00 | 78,881 76 | 66,018.24 | 0 00 | 66,018 24 |
| BOB EVANS FARMS INC COM 1,900 00 | CUSIP 096761101 34 2200000 | 0 00 | 65,018 00 | 53,639 50 | 11,378.50 | 0 00 | 11,378 50 |
| BOEING CO COM 19,500.00 | CUSIP 097023105 88 8400000 | 0 00 | 1,732,380.00 | 1,111,180.17 | 621,199 83 | 0.00 | 621,199.83 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------------------------|---------------------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| BON-TON STORES INC COM 900 00 | CUSIP 09776J101 34 6500000 | 22 50 | 31,185 00 | 19,196 44 | 11,988 56 | 0 00 | 11,988 56 |
| BORDERS GROUP INC COM STK 2,500.00 | CUSIP 099709107 22 3500000 | 275 00 | 55,875 00 | 65,614 42 | - 9,739 42 | 0 00 | - 9,739 42 |
| BORG WARNER INC COM 1,000 00 | CUSIP 099724106 59 0200000 | 0 00 | 59,020 00 | 47,445.45 | 11,574 55 | 0 00 | 11,574 55 |
| BORLAND SOFTWARE CORP COM 4,200 00 | CUSIP 099849101 5 4400000 | 0 00 | 22,848 00 | 35,731 83 | - 12,883 83 | 0 00 | - 12,883 83 |
| BOSTON SCIENTIFIC CORP COM 29,100 00 | CUSIP 101137107 17 1800000 | 0 00 | 499,938.00 | 634,592 61 | - 134,654 61 | 0 00 | - 134,654 61 |
| BOWATER INC COM 2,300 00 | CUSIP 102183100 22 5000000 | 460 00 | 51,750 00 | 52,281 53 | - 531 53 | 0 00 | - 531 53 |
| BOYD GAMING CORP COM 900 00 | CUSIP 103304101 45 3100000 | 0 00 | 40,779 00 | 51,423 03 | - 10,644 03 | 0 00 | - 10,644 03 |
| BRADY CORP CL A 1,000 00 | CUSIP 104674106 37 2800000 | 0 00 | 37,280 00 | 32,040 00 | 5,240 00 | 0 00 | 5,240 00 |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT 3,463.00 | CUSIP 105368203 33 2500000 | 0 00 | 115,144 75 | 106,528 53 | 8,616 22 | 0.00 | 8,616 22 |
| BRE PPTYS INC CL A 1,900 00 | CUSIP 05564E106 65 0200000 | 0 00 | 123,538 00 | 68,894 38 | 54,643 62 | 0 00 | 54,643 62 |
| BRIGHAM EXPL CO COM 2,300 00 | CUSIP: 109178103 7 3100000 | 0 00 | 16,813 00 | 21,193.35 | - 4,380 35 | 0 00 | - 4,380 35 |
| BRIGHT HORIZONS FAMILY SOLUTIONS INC COM 1,200 00 | CUSIP 109195107 38.6600000 | 0.00 | 46,392 00 | 34,767.87 | 11,624 13 | 0 00 | 11,624 13 |
| BRIGHTPOINT INC COM NEW 2,190 00 | CUSIP 109473405 13 4500000 | 0 00 | 29,455 50 | 18,852 78 | 10,602 72 | 0 00 | 10,602 72 |
| BRINKER INTL INC COM 2,400 00 | CUSIP: 109641100 30 1600000 | 0 00 | 72,384 00 | 60,451 99 | 11,932 01 | 0 00 | 11,932 01 |
| BRINKS CO COM STK 1,000 00 | CUSIP 109696104 63 9200000 | 0 00 | 63,920 00 | 35,277 00 | 28,643 00 | 0 00 | 28,643 00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|------------------------------------|--------------------|-----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| BRISTOL MYERS SQUIBB CO COM | CUSIP: 110122108 | | | | | | |
| 49,200 00 | 26 3200000 | 0 00 | 1,294,944 00 | 1,168,628 84 | 126,315 16 | 0 00 | 126,315.16 |
| BRISTOW GROUP INC COM | CUSIP 110394103 | | | | | | |
| 1,200 00 | 36 0900000 | 0 00 | 43,308 00 | 38,410 00 | 4,898 00 | 0 00 | 4,898 00 |
| BROADCOM CORP CL A CL A | CUSIP: 111320107 | | | | | | |
| 10,550 00 | 32 3100000 | 0 00 | 340,870 50 | 256,776 19 | 84,094 31 | 0 00 | 84,094 31 |
| BROCADE COMMUNICATIONS SYS INC COM | ISIN #US1116211087 | CUSIP 111621108 | | | | | |
| 8,400 00 | 8 2100000 | 0 00 | 68,964 00 | 50,373 96 | 18,590 04 | 0 00 | 18,590 04 |
| BRONCO DRILLING CO INC COM | CUSIP 112211107 | | | | | | |
| 1,200 00 | 17 1900000 | 0 00 | 20,628 00 | 25,047 12 | - 4,419 12 | 0 00 | - 4,419 12 |
| BROOKDALE SR LIVING INC COM STK | CUSIP 112463104 | | | | | | |
| 1,100 00 | 48 0000000 | 495 00 | 52,800 00 | 52,380 02 | 419 98 | 0 00 | 419 98 |
| BROOKFIELD HOMES CORP COM | CUSIP 112723101 | | | | | | |
| 851 00 | 37 5500000 | 0 00 | 31,955 05 | 32,382 66 | - 427 61 | 0 00 | - 427 61 |
| BROOKS AUTOMATION INC NEW COM | CUSIP 114340102 | | | | | | |
| 1,520 00 | 14 4000000 | 0 00 | 21,888 00 | 21,630 41 | 257 59 | 0 00 | 257 59 |
| BROWN & BROWN INC COM | CUSIP 115236101 | | | | | | |
| 2,900 00 | 28 2100000 | 0 00 | 81,809 00 | 73,954 03 | 7,854 97 | 0 00 | 7,854 97 |
| BROWN-FORMAN INC CL B NON-VTG COM | CUSIP 115637209 | | | | | | |
| 1,500 00 | 66 2400000 | 453 75 | 99,360 00 | 77,815 40 | 21,544 60 | 0 00 | 21,544 60 |
| BRUNSWICK CORP COM | CUSIP 117043109 | | | | | | |
| 2,000 00 | 31 9000000 | 0 00 | 63,800 00 | 92,488 35 | - 28,688 35 | 0 00 | - 28,688.35 |
| BSTN PPTYS INC | CUSIP 101121101 | | | | | | |
| 20,280 00 | 111 8800000 | 123,302 40 | 2,268,926.40 | 1,311,911 53 | 957,014.87 | 0.00 | 957,014 87 |
| BSTN PVT FINL HLDGS INC COM | CUSIP 101119105 | | | | | | |
| 1,900 00 | 28 2100000 | 0 00 | 53,599 00 | 44,566 40 | 9,032.60 | 0 00 | 9,032 60 |
| BUCKLE INC COM | CUSIP 118440106 | | | | | | |
| 300 00 | 50 8500000 | 900.00 | 15,255 00 | 12,351 00 | 2,904 00 | 0 00 | 2,904 00 |
| BUCYRUS INTL INC NEW CL A CL A | CUSIP. 118759109 | | | | | | |
| 1,150 00 | 51 7600000 | 0 00 | 59,524 00 | 30,722 29 | 28,801.71 | 0 00 | 28,801.71 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--|--------------------|----------------|----------------|----------------------|------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| BUFFALO WILD WINGS INC COM STK CUSIP 119848109 | 700 00 | 53 2000000 | 0 00 | 37,240 00 | 28,256 94 | 8,983 06 | 0 00 | 8,983 06 |
| BUILD-A-BEAR WORKSHOP INC COM STK CUSIP 120076104 | 200.00 | 28 0200000 | 0 00 | 5,604 00 | 4,553 56 | 1,050 44 | 0 00 | 1,050 44 |
| BUILDERS FIRSTSOURCE INC COM STK CUSIP 12008R107 | 900 00 | 17 8300000 | 0 00 | 16,047 00 | 14,380 02 | 1,666 98 | 0 00 | 1,666 98 |
| BUILDING MATLS HLDG CORP COM CUSIP 120113105 | 1,300 00 | 24 6900000 | 130 00 | 32,097 00 | 24,810 84 | 7,286 16 | 0 00 | 7,286 16 |
| BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 | 8,900 00 | 73 8100000 | 2,225 00 | 656,909 00 | 342,385 97 | 314,523 03 | 0 00 | 314,523 03 |
| C D W CORP COM CUSIP 12512N105 | 2,000 00 | 70 3200000 | 0 00 | 140,640 00 | 114,723 29 | 25,916 71 | 0 00 | 25,916 71 |
| C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP 12541W209 | 3,700 00 | 40 8900000 | 666 00 | 151,293 00 | 100,977 40 | 50,315 60 | 0 00 | 50,315 60 |
| CA INC COM CUSIP 12673P105 | 11,700 00 | 22 6500000 | 0 00 | 265,005 00 | 305,920 65 | - 40,915 65 | 0 00 | - 40,915.65 |
| CA PIZZA KITCHEN INC COM ISIN US13054D1090 CUSIP 13054D109 | 1,500 00 | 33 3100000 | 0 00 | 49,965 00 | 38,329 06 | 11,635.94 | 0 00 | 11,635 94 |
| CABLEVISION NY GROUP CL A COM CUSIP 12686C109 | 4,500 00 | 28 4800000 | 0 00 | 128,160 00 | 127,553.45 | 606 55 | 0 00 | 606 55 |
| CABOT CORP COM CUSIP 127055101 | 800.00 | 43 5700000 | 0 00 | 34,856.00 | 24,488.71 | 10,367.29 | 0 00 | 10,367.29 |
| CABOT MICROELECTRONICS CORP COM CUSIP 12709P103 | 1,300 00 | 33 9400000 | 0 00 | 44,122.00 | 39,680 80 | 4,441 20 | 0 00 | 4,441.20 |
| CABOT OIL & GAS CORP COM CUSIP 127097103 | 1,800 00 | 60 6500000 | 0 00 | 109,170 00 | 88,126 74 | 21,043.26 | 0 00 | 21,043 26 |
| CACHE INC COM NEW COM CUSIP 127150308 | 1,500 00 | 25 2400000 | 0 00 | 37,860 00 | 22,390 35 | 15,469 65 | 0 00 | 15,469 65 |
| CADENCE DESIGN SYS INC COM CUSIP 127387108 | 8,000 00 | 17.9100000 | 0 00 | 143,280 00 | 116,410 73 | 26,869.27 | 0.00 | 26,869 27 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------------------------|---------------------------|--------------|------------|----------------------|-------------|-------------|
| | | | | | Market | Translation | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| CALAMOS ASSET MGMT INC CL A COM STK CUSIP 12811R104 1,200 00 26 8300000 | | 0 00 | 32,196.00 | 30,997.47 | 1,198 53 | 0 00 | 1,198 53 |
| CALLAWAY GOLF CO COM CUSIP 131193104 1,600 00 14 4100000 | | 0 00 | 23,056 00 | 21,375.25 | 1,680 75 | 0 00 | 1,680.75 |
| CAMBREX CORP COM CUSIP 132011107 400.00 22 7200000 | | 0 00 | 9,088 00 | 7,140 00 | 1,948 00 | 0 00 | 1,948 00 |
| CAMDEN PPTY TR SH BEN INT CUSIP 133131102 11,490 00 73 8500000 | | 7,583 40 | 848,536 50 | 525,784 44 | 322,752 06 | 0 00 | 322,752.06 |
| CAMERON INTL CORP COM STK CUSIP 13342B105 2,200 00 53 0500000 | | 0 00 | 116,710 00 | 69,324 00 | 47,386 00 | 0 00 | 47,386 00 |
| CAMPBELL SOUP CO COM CUSIP 134429109 7,000 00 38 8900000 | | 1,400 00 | 272,230 00 | 221,326 02 | 50,903 98 | 0 00 | 50,903 98 |
| CANDELA CORP COM CUSIP 136907102 1,800 00 12 3700000 | | 0 00 | 22,266 00 | 21,888 05 | 377 95 | 0 00 | 377 95 |
| CAP 1 FNCL COM CUSIP 14040H105 10,232 00 76 8200000 | | 0 00 | 786,022 24 | 759,618 13 | 26,404 11 | 0 00 | 26,404 11 |
| CAPITALSOURCE INC COM CUSIP 14055X102 3,800 00 27 3100000 | | 0 00 | 103,778 00 | 98,505 90 | 5,272.10 | 0 00 | 5,272 10 |
| CARACO PHARMACEUTICAL LABS INC CUSIP 14075T107 300.00 14 0000000 | | 0 00 | 4,200 00 | 2,241 00 | 1,959 00 | 0 00 | 1,959 00 |
| CARBO CERAMICS INC COM CUSIP 140781105 1,100 00 37 3700000 | | 0.00 | 41,107 00 | 53,369 34 | - 12,262 34 | 0 00 | - 12,262.34 |
| CARDINAL HLTH INC CUSIP 14149Y108 10,700.00 64 4300000 | | 963.00 | 689,401 00 | 622,060 27 | 67,340 73 | 0 00 | 67,340.73 |
| CAREER ED CORP COM CUSIP 141665109 3,100 00 24 7800000 | | 0 00 | 76,818.00 | 112,278 84 | - 35,460 84 | 0 00 | - 35,460 84 |
| CAREMARK RX INC COM CUSIP 141705103 10,400 00 57.1100000 | | 1,040.00 | 593,944 00 | 343,574 74 | 250,369 26 | 0 00 | 250,369 26 |
| CARLISLE COMPANIES INC COM CUSIP 142339100 1,100.00 78 5000000 | | 0 00 | 86,350.00 | 66,041 14 | 20,308.86 | 0 00 | 20,308 86 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------|----------------|----------|--------------|------------|----------------------|------|-------------|
| Shares/PAR value | Local market price | income/expense | Market | | | Translation | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| CARMAX INC COM CUSIP 143130102 | 2,200 00 | 53 6300000 | 0.00 | 117,986.00 | 63,994 60 | 53,991 40 | 0 00 | 53,991 40 |
| CARMIKE CINEMAS INC COM CUSIP 143436400 | 1,200 00 | 20 3900000 | 210 00 | 24,468.00 | 43,069.53 | - 18,601 53 | 0.00 | - 18,601.53 |
| CARPENTER TECH CORP COM CUSIP 144285103 | 600 00 | 102.5200000 | 0 00 | 61,512 00 | 41,857 50 | 19,654 50 | 0 00 | 19,654 50 |
| CARRIZO OIL & GAS INC COM CUSIP 144577103 | 1,600 00 | 29 0200000 | 0 00 | 46,432 00 | 29,288 81 | 17,143 19 | 0 00 | 17,143 19 |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM CUSIP 146229109 | 1,600 00 | 25 5000000 | 0 00 | 40,800 00 | 42,252 96 | - 1,452 96 | 0 00 | - 1,452.96 |
| CASEYS GEN STORES INC COM CUSIP 147528103 | 400 00 | 23 5500000 | 0 00 | 9,420 00 | 8,954 00 | 466 00 | 0 00 | 466 00 |
| CASH AMER INVTS INC COM CUSIP 14754D100 | 1,400 00 | 46 9000000 | 0 00 | 65,660.00 | 39,634 44 | 26,025 56 | 0 00 | 26,025 56 |
| CATALINA MARKETING CORP COM CUSIP 148867104 | 1,000 00 | 27 5000000 | 0 00 | 27,500.00 | 25,645 46 | 1,854 54 | 0 00 | 1,854 54 |
| CATERPILLAR INC COM CUSIP 149123101 | 16,000 00 | 61 3300000 | 0 00 | 981,280 00 | 757,230 92 | 224,049 08 | 0 00 | 224,049 08 |
| CATHAY GENERAL BANCORP INC COM CUSIP 149150104 | 900 00 | 34 5100000 | 0 00 | 31,059 00 | 31,256 01 | - 197 01 | 0 00 | - 197 01 |
| CB RICHARD ELLIS GROUP INC CL A CL A CUSIP 12497T101 | 3,900 00 | 33 2000000 | 0.00 | 129,480.00 | 68,369.81 | 61,110 19 | 0 00 | 61,110 19 |
| CBL & ASSOC PPTYS INC COM CUSIP 124830100 | 2,700 00 | 43 3500000 | 1,363.50 | 117,045 00 | 95,880 37 | 21,164 63 | 0 00 | 21,164 63 |
| CBOT HLDGS INC CL A CL A CUSIP 14984K106 | 1,100 00 | 151 4700000 | 0 00 | 166,617.00 | 133,032 70 | 33,584 30 | 0.00 | 33,584 30 |
| CBRL GROUP INC COM STK CUSIP 12489V106 | 1,500.00 | 44 7600000 | 0 00 | 67,140 00 | 57,804 58 | 9,335 42 | 0.00 | 9,335 42 |
| CBS CORP NEW CL B CUSIP 124857202 | 16,500 00 | 31 1800000 | 3,300 00 | 514,470 00 | 434,777 82 | 79,692.18 | 0 00 | 79,692 18 |

Portfolio Statement

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Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | | | Unrealized gain/loss | | | |
|--|--------------------------------------|---------------------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| CEDAR SHOPPING CTRS INC COM NEW COM NEW CUSIP 150602209 1,600 00 15 9100000 | | 0 00 | 25,456 00 | 23,384 48 | 2,071 52 | 0 00 | 2,071 52 |
| CELADON GROUP INC COM CUSIP 150838100 1,400 00 16 7500000 | | 0 00 | 23,450 00 | 30,830 38 | - 7,380.38 | 0 00 | - 7,380 38 |
| CELANESE CORP DEL COM SER A STK CUSIP 150870103 3,000 00 25 8800000 | | 0 00 | 77,640 00 | 61,209 00 | 16,431 00 | 0 00 | 16,431.00 |
| CELGENE CORP COM CUSIP 151020104 8,800 00 57 5300000 | | 0 00 | 506,264 00 | 181,525 05 | 324,738 95 | 0 00 | 324,738 95 |
| CELL GENESYS INC COM CUSIP 150921104 3,200 00 3 3900000 | | 0 00 | 10,848 00 | 22,060 73 | - 11,212 73 | 0 00 | - 11,212 73 |
| CENT EUROPEAN DISTR CORP COM STK CUSIP 153435102 1,550 00 29 7000000 | | 0 00 | 46,035 00 | 35,114 63 | 10,920 37 | 0 00 | 10,920 37 |
| CENTENE CORP DEL COM CUSIP 15135B101 900 00 24 5700000 | | 0 00 | 22,113 00 | 30,056 52 | - 7,943 52 | 0 00 | - 7,943 52 |
| CENTENNIAL COMMUNICATIONS CORP NEW CUSIP 15133V208 300 00 7.1900000 | | 0 00 | 2,157 00 | 3,693 00 | - 1,536 00 | 0 00 | - 1,536 00 |
| CENTERPOINT ENERGY INC COM CUSIP 15189T107 7,100 00 16 5800000 | | 0 00 | 117,718 00 | 82,336 21 | 35,381 79 | 0 00 | 35,381 79 |
| CENTEX CORP COM CUSIP 152312104 2,600 00 56 2700000 | | 0 00 | 146,302 00 | 162,559 89 | - 16,257 89 | 0 00 | - 16,257 89 |
| CENTRAL GARDEN & PET CO COM CUSIP 153527106 1,200 00 48 4200000 | | 0 00 | 58,104 00 | 49,846.13 | 8,257 87 | 0 00 | 8,257 87 |
| CENTURYTEL INC COM STK CUSIP 156700106 3,500.00 43 6600000 | | 0.00 | 152,810.00 | 116,092.80 | 36,717.20 | 0 00 | 36,717.20 |
| CENTY ALUM CO COM CUSIP 156431108 900.00 44 6500000 | | 0.00 | 40,185 00 | 31,020 02 | 9,164 98 | 0 00 | 9,164 98 |
| CEPHALON INC CON CUSIP 156708109 1,200 00 70 4100000 | | 0 00 | 84,492.00 | 56,729 46 | 27,762 54 | 0 00 | 27,762 54 |
| CERADYNE INC DEL COM CUSIP 156710105 900 00 56.5000000 | | 0.00 | 50,850 00 | 33,013 02 | 17,836.98 | 0 00 | 17,836.98 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|---------------------------------------|-----------------------------------|----------------|----------------|----------------------|--------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| CERIDIAN CORP NEW COM | CUSIP 156779100 | | | | | | | |
| 3,100 00 | 27 9800000 | | 0 00 | 86,738 00 | 66,571 26 | 20,166 74 | 0 00 | 20,166 74 |
| CERNER CORP COM | CUSIP 156782104 | | | | | | | |
| 2,100 00 | 45 5000000 | | 0 00 | 95,550.00 | 63,711.95 | 31,838 05 | 0 00 | 31,838 05 |
| CF ADAGIO FD | CUSIP 005344924 | | | | | | | |
| 45,950.25 | 170 9400000 | | 0 00 | 7,854,735 73 | 7,500,000 00 | 354,735 73 | 0 00 | 354,735.73 |
| CF CASH AWAITING EQTY INVT | CUSIP 14699QCF4 | | | | | | | |
| 7,000,000 00 | 1 0000000 | | 0 00 | 7,000,000 00 | 7,000,000 00 | 0 00 | 0 00 | 0 00 |
| CF MAR INTL INVT LTD-VTG | CUSIP 565992914 | | | | | | | |
| 30,328 84 | 220 1581930 | | 0 00 | 6,677,142 61 | 5,192,904 46 | 1,484,238 15 | 0 00 | 1,484,238 15 |
| CH ENERGY GROUP INC COM | CUSIP 12541M102 | | | | | | | |
| 1,300 00 | 52 8000000 | | 0 00 | 68,640 00 | 59,535 32 | 9,104 68 | 0 00 | 9,104 68 |
| CHAMPION ENTERPRISES INC COM | CUSIP 158496109 | | | | | | | |
| 3,200 00 | 9 3600000 | | 0 00 | 29,952 00 | 35,298 56 | - 5,346 56 | 0 00 | - 5,346 56 |
| CHAPARRAL STL CO DEL COM STK | CUSIP 159423102 | | | | | | | |
| 1,600 00 | 44 2700000 | | 0 00 | 70,832 00 | 28,866 14 | 41,965 86 | 0 00 | 41,965 86 |
| CHARLES RIV LABORATORIES INTL INC COM | COM CUSIP 159864107 | | | | | | | |
| 1,400 00 | 43 2500000 | | 0.00 | 60,550.00 | 65,400 85 | - 4,850 85 | 0 00 | - 4,850 85 |
| CHARLOTTE RUSSE HLDG INC COM | ISIN US1610481038 CUSIP 161048103 | | | | | | | |
| 1,100 00 | 30 7500000 | | 0 00 | 33,825 00 | 11,732 68 | 22,092 32 | 0 00 | 22,092 32 |
| CHARMING SHOPPES INC COM | CUSIP 161133103 | | | | | | | |
| 4,300 00 | 13 5300000 | | 0 00 | 58,179.00 | 38,259.77 | 19,919.23 | 0 00 | 19,919 23 |
| CHARTER COMMUNICATIONS INC DEL CL A | CUSIP 16117M107 | | | | | | | |
| 13,500.00 | 3.0600000 | | 0.00 | 41,310 00 | 26,920 34 | 14,389 66 | 0.00 | 14,389 66 |
| CHATTEM INC COM | CUSIP 162456107 | | | | | | | |
| 1,100 00 | 50 0800000 | | 0 00 | 55,088.00 | 35,642.09 | 19,445 91 | 0 00 | 19,445 91 |
| CHECKFREE CORP NEW COM | CUSIP 162813109 | | | | | | | |
| 1,900 00 | 40 1600000 | | 0 00 | 76,304.00 | 76,147 05 | 156 95 | 0 00 | 156 95 |
| CHEESECAKE FACTORY INC COM | CUSIP 163072101 | | | | | | | |
| 2,900.00 | 24 6000000 | | 0.00 | 71,340 00 | 90,082.97 | - 18,742.97 | 0 00 | - 18,742.97 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|---|--------------------|----------------|----------------|----------------------|--------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| CHEMED CORP NEW COM | CUSIP 16359R103 | | | | | | | |
| 1,000 00 | 36.9800000 | | 0 00 | 36,980 00 | 35,950 00 | 1,030 00 | 0 00 | 1,030 00 |
| CHEMTURA CORP COM | CUSIP 163893100 | | | | | | | |
| 4,835.00 | 9.6300000 | | 0 00 | 46,561 05 | 57,600 00 | - 11,038 95 | 0 00 | - 11,038 95 |
| CHENIERE ENERGY INC COM NEW | CUSIP 16411R208 | | | | | | | |
| 1,000 00 | 28 8700000 | | 0 00 | 28,870 00 | 37,692 50 | - 8,822 50 | 0 00 | - 8,822 50 |
| CHEROKEE INC DEL NEW COM | CUSIP 16444H102 | | | | | | | |
| 300 00 | 42 9100000 | | 0 00 | 12,873 00 | 10,631 00 | 2,242 00 | 0 00 | 2,242 00 |
| CHES CORP COM | CUSIP: 165159104 | | | | | | | |
| 500 00 | 17 0200000 | | 0 00 | 8,510 00 | 10,735 00 | - 2,225 00 | 0 00 | - 2,225 00 |
| CHES ENERGY CORP COM | CUSIP 165167107 | | | | | | | |
| 8,100 00 | 29 0500000 | | 486 00 | 235,305 00 | 196,142 24 | 39,162 76 | 0 00 | 39,162 76 |
| CHEVRON CORP COM | CUSIP 166764100 | | | | | | | |
| 54,352 00 | 73 5300000 | | 0 00 | 3,996,502 56 | 2,779,568 38 | 1,216,934 18 | 0 00 | 1,216,934 18 |
| CHGO MERCANTILE EXCHANGE HLDGS INC CL A | CUSIP 167760107 | | | | | | | |
| 800 00 | 509 7500000 | | 0 00 | 407,800 00 | 195,445 50 | 212,354 50 | 0 00 | 212,354 50 |
| CHICOS FAS INC COM | CUSIP 168615102 | | | | | | | |
| 3,800 00 | 20.6900000 | | 0 00 | 78,622 00 | 102,988 50 | - 24,366 50 | 0 00 | - 24,366 50 |
| CHILDRENS PL RETAIL STORES INC COM | CUSIP 168905107 | | | | | | | |
| 700 00 | 63 5200000 | | 0 00 | 44,464 00 | 31,923.41 | 12,540.59 | 0 00 | 12,540 59 |
| CHIPOTLE MEXICAN GRILL INC CL B COM STK | CUSIP 169656204 | | | | | | | |
| 903 00 | 52 0000000 | | 0 00 | 46,956 00 | 50,297 57 | - 3,341.57 | 0 00 | - 3,341.57 |
| CHIQUITA BRANDS INTL INC COM | CUSIP 170032809 | | | | | | | |
| 2,100.00 | 15 9700000 | | 0 00 | 33,537 00 | 37,145 70 | - 3,608.70 | 0 00 | - 3,608.70 |
| CHITTENDEN CORP COM | CUSIP 170228100 | | | | | | | |
| 800 00 | 30 6900000 | | 0 00 | 24,552 00 | 21,787 02 | 2,764 98 | 0 00 | 2,764 98 |
| CHOICE HOTELS INTL INC COM | CUSIP. 169905106 | | | | | | | |
| 600.00 | 42 1000000 | | 0.00 | 25,260.00 | 17,507 25 | 7,752.75 | 0 00 | 7,752 75 |
| CHOICEPOINT INC COM | CUSIP 170388102 | | | | | | | |
| 2,100.00 | 39.3800000 | | 0 00 | 82,698.00 | 76,470.59 | 6,227.41 | 0 00 | 6,227.41 |

Portfolio Statement

31 DEC 2006

Account number: LUMINA
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| CHRISTOPHER & BANKS CORP COM CUSIP 171046105 | | | | | | | |
| 1,700 00 | 18 6600000 | 84 00 | 31,722.00 | 46,281 26 | - 14,559 26 | 0 00 | - 14,559 26 |
| CHUBB CORP COM CUSIP 171232101 | | | | | | | |
| 10,200 00 | 52 9100000 | 2,550 00 | 539,682 00 | 339,385 00 | 200,297 00 | 0 00 | 200,297.00 |
| CIENA CORP COM NEW COM NEW CUSIP: 171779309 | | | | | | | |
| 2,242 00 | 27 7100000 | 0 00 | 62,125 82 | 59,480 18 | 2,645 64 | 0 00 | 2,645 64 |
| CIGNA CORP COM CUSIP 125509109 | | | | | | | |
| 2,700 00 | 131 5700000 | 67 50 | 355,239 00 | 228,219 18 | 127,019 82 | 0 00 | 127,019 82 |
| CIMAREX ENERGY CO COM CUSIP 171798101 | | | | | | | |
| 1,684 00 | 36 5000000 | 0 00 | 61,466 00 | 60,720 88 | 745 12 | 0 00 | 745.12 |
| CIN BELL INC NEW COM STK CUSIP: 171871106 | | | | | | | |
| 9,700 00 | 4 5700000 | 0 00 | 44,329.00 | 42,987 65 | 1,341 35 | 0 00 | 1,341 35 |
| CIN FNCL CORP COM CUSIP. 172062101 | | | | | | | |
| 4,860 00 | 45 3100000 | 1,628 10 | 220,206 60 | 201,649 17 | 18,557 43 | 0 00 | 18,557 43 |
| CINTAS CORP COM CUSIP 172908105 | | | | | | | |
| 4,300 00 | 39 7100000 | 0 00 | 170,753 00 | 177,568 33 | - 6,815 33 | 0 00 | - 6,815 33 |
| CIRCUIT CY STORES INC COM CUSIP 172737108 | | | | | | | |
| 3,600.00 | 18 9800000 | 144 00 | 68,328 00 | 51,712 87 | 16,615 13 | 0 00 | 16,615 13 |
| CISCO SYS INC COM CUSIP 17275R102 | | | | | | | |
| 151,100 00 | 27 3300000 | 0 00 | 4,129,563 00 | 2,849,754 80 | 1,279,808 20 | 0 00 | 1,279,808 20 |
| CIT GROUP INC NEW COM CUSIP 125581108 | | | | | | | |
| 4,300 00 | 55 7700000 | 0 00 | 239,811 00 | 175,871 49 | 63,939 51 | 0 00 | 63,939 51 |
| CITADEL BROADCASTING CORP COM CUSIP. 17285T106 | | | | | | | |
| 900.00 | 9 9600000 | 0 00 | 8,964 00 | 10,453 50 | - 1,489 50 | 0 00 | - 1,489 50 |
| CITI TRENDS INC COM ORD USD1 CUSIP. 17306X102 | | | | | | | |
| 400 00 | 39 6400000 | 0 00 | 15,856.00 | 17,061 80 | - 1,205.80 | 0 00 | - 1,205 80 |
| CITIGROUP INC COM CUSIP 172967101 | | | | | | | |
| 121,600 00 | 55 7000000 | 0 00 | 6,773,120 00 | 5,897,455 80 | 875,664 20 | 0 00 | 875,664 20 |
| CITIZENS BKG CORP MICH COM CUSIP 174420109 | | | | | | | |
| 2,700 00 | 26.5000000 | 0.00 | 71,550 00 | 86,017.71 | - 14,467 71 | 0 00 | - 14,467 71 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|--------------|------------|------------|-------------|------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| CITIZENS COMMUNICATIONS CO COM CUSIP 17453B101 9,100 00 14 3700000 | | 0 00 | 130,767.00 | 123,692 48 | 7,074 52 | 0 00 | 7,074 52 |
| CITRIX SYS INC COM CUSIP 177376100 4,600 00 27 0500000 | | 0 00 | 124,430.00 | 116,322 66 | 8,107 34 | 0.00 | 8,107 34 |
| CITY HLDG CO COM CUSIP 177835105 600 00 40 8900000 | | 0 00 | 24,534 00 | 22,771 98 | 1,762 02 | 0 00 | 1,762 02 |
| CITY NATL CORP COM CUSIP 178566105 1,600 00 71 2000000 | | 0 00 | 113,920 00 | 110,096 40 | 3,823 60 | 0 00 | 3,823 60 |
| CKE RESTAURANTS INC COM STK CUSIP 12561E105 1,200 00 18 4000000 | | 0 00 | 22,080 00 | 17,874 64 | 4,205 36 | 0 00 | 4,205.36 |
| CKX INC COM CUSIP 12562M106 700 00 11 7300000 | | 0 00 | 8,211 00 | 9,619 47 | - 1,408 47 | 0 00 | - 1,408 47 |
| CLAIRES STORES INC CUSIP 179584107 1,600 00 33 1400000 | | 0 00 | 53,024 00 | 53,162 48 | - 138 48 | 0 00 | - 138 48 |
| CLARCOR INC COM CUSIP 179895107 2,200 00 33 8100000 | | 0 00 | 74,382 00 | 59,562 51 | 14,819 49 | 0 00 | 14,819 49 |
| CLEAN HBRS INC COM CUSIP 184496107 700.00 48 4100000 | | 0 00 | 33,887.00 | 28,193 55 | 5,693 45 | 0 00 | 5,693.45 |
| CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 11,500 00 35 5400000 | | 2,156 25 | 408,710 00 | 353,987 72 | 54,722.28 | 0 00 | 54,722 28 |
| CLEVELAND CLIFFS COM STK US\$1 CUSIP 185896107 1,600 00 48.4400000 | | 0 00 | 77,504.00 | 56,042 41 | 21,461.59 | 0 00 | 21,461 59 |
| CLOROX CO COM CUSIP: 189054109 3,436 00 64 1500000 | | 0 00 | 220,419 40 | 201,149 49 | 19,269 91 | 0 00 | 19,269 91 |
| CMNTY HLTH SYS INC NEW COM CUSIP. 203668108 2,500.00 36 5200000 | | 0 00 | 91,300 00 | 77,261.84 | 14,038 16 | 0 00 | 14,038 16 |
| CMS ENERGY CORP COM CUSIP 125896100 4,500 00 16 7000000 | | 0 00 | 75,150 00 | 48,128.67 | 27,021 33 | 0 00 | 27,021 33 |
| CNA FNCL CORP COM CUSIP. 126117100 1,500.00 40.3200000 | | 0.00 | 60,480.00 | 52,702 15 | 7,777.85 | 0.00 | 7,777.85 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | | Unrealized gain/loss | | |
|---|--------------------|----------------|----------------|--------------|--------------|----------------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| CNET NETWORKS INC COM CNET NETWORKS INC COM STK CUSIP 12613R104 | 5,300 00 | 9 0900000 | 0 00 | 48,177.00 | 57,158 05 | - 8,981 05 | 0 00 | - 8,981 05 |
| COACH INC COM CUSIP 189754104 | 8,900 00 | 42 9600000 | 0 00 | 382,344 00 | 256,622 33 | 125,721 67 | 0.00 | 125,721.67 |
| COCA COLA CO COM CUSIP 191216100 | 51,000 00 | 48 2500000 | 0 00 | 2,460,750 00 | 2,141,603 86 | 319,146 14 | 0 00 | 319,146 14 |
| COCA COLA ENTERPRISES INC COM CUSIP 191219104 | 8,200 00 | 20 4200000 | 0 00 | 167,444 00 | 176,608 44 | - 9,164 44 | 0 00 | - 9,164 44 |
| COEUR D ALENE MINES CORP IDA COM CUSIP 192108108 | 9,500 00 | 4 9500000 | 0 00 | 47,025.00 | 39,488 38 | 7,536 62 | 0 00 | 7,536 62 |
| COGENT INC COM CUSIP: 19239Y108 | 500.00 | 11.0100000 | 0 00 | 5,505 00 | 11,437 70 | - 5,932.70 | 0 00 | - 5,932.70 |
| COGNEX CORP COM CUSIP 192422103 | 1,700 00 | 23 8200000 | 0 00 | 40,494 00 | 44,405 09 | - 3,911 09 | 0 00 | - 3,911 09 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP 192446102 | 3,100 00 | 77 1600000 | 0 00 | 239,196 00 | 128,255 72 | 110,940 28 | 0 00 | 110,940 28 |
| COHERENT INC COM CUSIP 192479103 | 1,500.00 | 31 5700000 | 0 00 | 47,355 00 | 44,819.18 | 2,535 82 | 0 00 | 2,535 82 |
| COINSTAR INC COM CUSIP 19259P300 | 1,300 00 | 30 5700000 | 0 00 | 39,741 00 | 32,198 40 | 7,542 60 | 0 00 | 7,542.60 |
| COLDWATER CREEK INC COM CUSIP. 193068103 | 2,100 00 | 24 5200000 | 0 00 | 51,492 00 | 14,645 15 | 36,846.85 | 0 00 | 36,846.85 |
| COLE KENNETH PRODTNS INC CL A CUSIP 193294105 | 1,000.00 | 23 9900000 | 0 00 | 23,990.00 | 26,716.00 | - 2,726.00 | 0 00 | - 2,726 00 |
| COLGATE-PALMOLIVE CO COM CUSIP 194162103 | 13,300 00 | 65 2400000 | 0 00 | 867,692 00 | 718,770 11 | 148,921 89 | 0 00 | 148,921.89 |
| COLONIAL BANCGROUP INC COM CUSIP. 195493309 | 5,900 00 | 25 7400000 | 0 00 | 151,866.00 | 118,447.48 | 33,418 52 | 0.00 | 33,418 52 |
| COLONIAL PPTYS TR SH BEN INT CUSIP 195872106 | 1,900 00 | 46 8800000 | 0.00 | 89,072.00 | 69,256.51 | 19,815.49 | 0 00 | 19,815 49 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|--------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| COLUMBIA SPORTSWEAR CO COM CUSIP 198516106 300 00 55 7000000 | | 0 00 | 16,710.00 | 15,834 82 | 875 18 | 0 00 | 875 18 |
| COMCAST CORP NEW CL A CUSIP 20030N101 49,100 00 42 3300000 | | 0 00 | 2,078,403 00 | 1,570,873 52 | 507,529 48 | 0 00 | 507,529 48 |
| COMCAST CORP NEW CL A SPL CUSIP 20030N200 88,000 00 41 8800000 | | 0 00 | 3,685,440 00 | 2,368,125 00 | 1,317,315 00 | 0 00 | 1,317,315 00 |
| COMERICA INC COM CUSIP 200340107 4,700 00 58 6800000 | | 2,773 00 | 275,796 00 | 270,579 24 | 5,216 76 | 0 00 | 5,216 76 |
| COML METALS CO COM CUSIP 201723103 2,400 00 25 8000000 | | 0 00 | 61,920 00 | 34,453 34 | 27,466 66 | 0 00 | 27,466 66 |
| COMM BANCSHARES INC COM CUSIP 200525103 2,567 00 48 4100000 | | 0 00 | 124,268 47 | 114,272 13 | 9,996 34 | 0 00 | 9,996 34 |
| COMMERCE BANCORP INC N J COM CUSIP 200519106 3,700 00 35 2700000 | | 0 00 | 130,499 00 | 104,727 38 | 25,771.62 | 0 00 | 25,771 62 |
| COMMONWEALTH TEL ENTERPRISES INC NEW COM CUSIP 203349105 1,300 00 41 8600000 | | 0 00 | 54,418 00 | 60,047 24 | - 5,629 24 | 0 00 | - 5,629 24 |
| COMPASS BANCSHARES INC COM CUSIP 20449H109 4,200 00 59 6500000 | | 1,638 00 | 250,530.00 | 200,753 09 | 49,776.91 | 0 00 | 49,776 91 |
| COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 1,000 00 39 8100000 | | 0 00 | 39,810 00 | 32,711 90 | 7,098 10 | 0 00 | 7,098 10 |
| COMPUTER PROGRAMS & SYS INC COM CUSIP 205306103 700.00 33 9900000 | | 0.00 | 23,793 00 | 26,273 45 | - 2,480.45 | 0 00 | - 2,480.45 |
| COMPUTER SCI CORP COM CUSIP 205363104 3,900 00 53 3700000 | | 0 00 | 208,143.00 | 200,450 91 | 7,692.09 | 0 00 | 7,692 09 |
| COMPUWARE CORP COM CUSIP 205638109 12,000 00 8 3300000 | | 0 00 | 99,960 00 | 87,241 73 | 12,718 27 | 0 00 | 12,718 27 |
| COMSTOCK RES INC COM NEW CUSIP 205768203 1,900.00 31 0600000 | | 0 00 | 59,014 00 | 50,946 20 | 8,067 80 | 0 00 | 8,067 80 |
| COMTECH GROUP INC COM NEW CUSIP 205821200 1,500.00 18.1900000 | | 0 00 | 27,285 00 | 16,681.05 | 10,603 95 | 0 00 | 10,603 95 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | | Unrealized gain/loss | | |
|---|--------------------|----------------|--------------|--------------|--------------|----------------------|--------------|--|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| COMTECH TELECOMMUNICATIONS CORP COM NEW CUSIP 205826209 | | | | | | | | |
| 1,050 00 | 38 0700000 | 0 00 | 39,973 50 | 27,730 65 | 12,242 85 | 0 00 | 12,242 85 | |
| COMVERSE TECH INC COM PAR \$0 10 CUSIP 205862402 | | | | | | | | |
| 5,400 00 | 21 1100000 | 0 00 | 113,994 00 | 121,994 15 | - 8,000.15 | 0 00 | - 8,000 15 | |
| CON-WAY INC COM STK CUSIP 205944101 | | | | | | | | |
| 900 00 | 44 0400000 | 0 00 | 39,636 00 | 48,387 00 | - 8,751 00 | 0 00 | - 8,751.00 | |
| CONAGRA FOODS INC CUSIP 205887102 | | | | | | | | |
| 11,200 00 | 27 0000000 | 0 00 | 302,400 00 | 328,034 18 | - 25,634 18 | 0 00 | - 25,634 18 | |
| CONEXANT SYS INC COM CUSIP 207142100 | | | | | | | | |
| 14,600 00 | 2 0400000 | 0 00 | 29,784 00 | 41,172 00 | - 11,388 00 | 0 00 | - 11,388.00 | |
| CONMED CORP COM CUSIP 207410101 | | | | | | | | |
| 1,600 00 | 23 1200000 | 0 00 | 36,992 00 | 45,929 49 | - 8,937 49 | 0 00 | - 8,937 49 | |
| CONNS INC COM CUSIP 208242107 | | | | | | | | |
| 700 00 | 23 2700000 | 0 00 | 16,289 00 | 14,417 00 | 1,872.00 | 0 00 | 1,872.00 | |
| CONOCOPHILLIPS COM CUSIP 20825C104 | | | | | | | | |
| 40,099 00 | 71 9500000 | 0 00 | 2,885,123 05 | 1,622,451 10 | 1,262,671 95 | 0 00 | 1,262,671 95 | |
| CONOR MEDSYSTEMS INC COM STK CUSIP 208264101 | | | | | | | | |
| 1,200 00 | 31 3300000 | 0 00 | 37,596 00 | 33,080.52 | 4,515.48 | 0 00 | 4,515.48 | |
| CONS EDISON INC COM CUSIP 209115104 | | | | | | | | |
| 7,200 00 | 48 0700000 | 0 00 | 346,104 00 | 315,033 18 | 31,070.82 | 0 00 | 31,070 82 | |
| CONSECO INC COM NEW STK CUSIP 208464883 | | | | | | | | |
| 2,700 00 | 19 9800000 | 0 00 | 53,946.00 | 51,648 42 | 2,297.58 | 0 00 | 2,297.58 | |
| CONSOL ENERGY INC COM CUSIP 20854P109 | | | | | | | | |
| 3,900 00 | 32 1300000 | 0 00 | 125,307.00 | 90,427.46 | 34,879 54 | 0.00 | 34,879 54 | |
| CONSTELLATION BRANDS INC CL A CL A CUSIP 21036P108 | | | | | | | | |
| 4,200 00 | 29 0200000 | 0 00 | 121,884 00 | 108,460 05 | 13,423 95 | 0 00 | 13,423 95 | |
| CONSTELLATION ENERGY GROUP INC MARYLAND COM CUSIP 210371100 | | | | | | | | |
| 3,600 00 | 68 8700000 | 1,359 00 | 247,932 00 | 82,444 68 | 165,487 32 | 0 00 | 165,487 32 | |
| CONTL AIRL INC CL B CUSIP 210795308 | | | | | | | | |
| 2,600.00 | 41.2500000 | 0 00 | 107,250.00 | 44,587.16 | 62,662.84 | 0 00 | 62,662.84 | |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| CONVERGYS CORP COM CUSIP 212485106 | | | | | | | |
| 2,300 00 | 23 7800000 | 0 00 | 54,694 00 | 53,330 08 | 1,363 92 | 0 00 | 1,363 92 |
| COOPER COS INC COM NEW CUSIP 216648402 | | | | | | | |
| 800 00 | 44 5000000 | 24 00 | 35,600 00 | 56,799 28 | - 21,199 28 | 0 00 | - 21,199.28 |
| COOPER TIRE & RUBBER CO COM, NO PAR CUSIP 216831107 | | | | | | | |
| 3,500 00 | 14 3000000 | 0 00 | 50,050 00 | 71,249 66 | - 21,199 66 | 0 00 | - 21,199 66 |
| COPART INC COM CUSIP 217204106 | | | | | | | |
| 2,600 00 | 30 0000000 | 0 00 | 78,000 00 | 60,147 87 | 17,852 13 | 0 00 | 17,852 13 |
| CORINTHIAN COLLEGES INC COM STK CUSIP 218868107 | | | | | | | |
| 2,900 00 | 13 6300000 | 0 00 | 39,527 00 | 48,125 96 | - 8,598 96 | 0 00 | - 8,598 96 |
| CORN PRODS INTL INC COM CUSIP 219023108 | | | | | | | |
| 2,500 00 | 34 5400000 | 0 00 | 86,350 00 | 73,169 91 | 13,180 09 | 0 00 | 13,180 09 |
| CORNING INC COM CUSIP 219350105 | | | | | | | |
| 37,300.00 | 18 7100000 | 0 00 | 697,883 00 | 564,495 85 | 133,387 15 | 0 00 | 133,387 15 |
| CORP OFFICE PPTYS TR COM CUSIP 22002T108 | | | | | | | |
| 36,735 00 | 50 4700000 | 11,387 85 | 1,854,015 45 | 716,256.62 | 1,137,758 83 | 0 00 | 1,137,758 83 |
| CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102 | | | | | | | |
| 1,200.00 | 87.7000000 | 0 00 | 105,240 00 | 80,109.55 | 25,130 45 | 0 00 | 25,130 45 |
| CORRECTIONS CORP AMER CUSIP 22025Y407 | | | | | | | |
| 2,250 00 | 45 2300000 | 0 00 | 101,767 50 | 62,514 88 | 39,252 62 | 0 00 | 39,252 62 |
| CORUS BANKSHARES INC COM CUSIP 220873103 | | | | | | | |
| 2,200 00 | 23 0700000 | 550 00 | 50,754.00 | 56,680.40 | - 5,926.40 | 0 00 | - 5,926 40 |
| CORVEL CORP COM CUSIP 221006109 | | | | | | | |
| 1,200 00 | 47 5700000 | 0.00 | 57,084 00 | 17,053 04 | 40,030 96 | 0 00 | 40,030.96 |
| COST PLUS INC CAL COM CUSIP 221485105 | | | | | | | |
| 1,800.00 | 10 3000000 | 0 00 | 18,540.00 | 32,754.72 | - 14,214.72 | 0 00 | - 14,214 72 |
| COSTAR GROUP INC COM CUSIP 22160N109 | | | | | | | |
| 800.00 | 53 5600000 | 0 00 | 42,848.00 | 34,207.50 | 8,640 50 | 0 00 | 8,640 50 |
| COSTCO WHSL CORP NEW COM CUSIP 22160K105 | | | | | | | |
| 12,300.00 | 52.8700000 | 0 00 | 650,301.00 | 494,143 51 | 156,157.49 | 0 00 | 156,157 49 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|---|--------------------|----------------|----------------|----------------------|------------|------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 | 14,100 00 | 42 4500000 | 0 00 | 598,545 00 | 525,266 04 | 73,278 96 | 0 00 | 73,278 96 |
| COVANCE INC COM CUSIP 222816100 | 1,300 00 | 58 9100000 | 0 00 | 76,583 00 | 28,982 07 | 47,600 93 | 0 00 | 47,600 93 |
| COVANTA HLDG CORP COM CUSIP 22282E102 | 1,900 00 | 22 0400000 | 0 00 | 41,876 00 | 38,516 04 | 3,359 96 | 0 00 | 3,359 96 |
| COVENTRY HEALTH CARE INC COM CUSIP 222862104 | 3,369 00 | 50 0500000 | 0 00 | 168,618 45 | 131,573 98 | 37,044 47 | 0 00 | 37,044 47 |
| COX RADIO INC CL A CUSIP 224051102 | 2,600 00 | 16 3000000 | 0 00 | 42,380 00 | 40,716 06 | 1,663 94 | 0 00 | 1,663 94 |
| CRA INTL INC COM CUSIP 12618T105 | 700 00 | 52 4000000 | 0 00 | 36,680 00 | 30,292 98 | 6,387 02 | 0 00 | 6,387 02 |
| CRANE CO COM CUSIP 224399105 | 1,900 00 | 36 6400000 | 0 00 | 69,616 00 | 54,132.10 | 15,483 90 | 0 00 | 15,483 90 |
| CREDENCE SYS CORP DEL CUSIP 225302108 | 5,600 00 | 5 2000000 | 0 00 | 29,120 00 | 28,174 62 | 945 38 | 0 00 | 945 38 |
| CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225756105 | 3,900 00 | 19 7500000 | 0.00 | 77,025 00 | 63,522 69 | 13,502 31 | 0 00 | 13,502 31 |
| CROSSTEX ENERGY INC COM CUSIP 22765Y104 | 1,500 00 | 31 6900000 | 0 00 | 47,535 00 | 48,341 38 | - 806 38 | 0 00 | - 806 38 |
| CROWN CASTLE INTL CORP COM STK CUSIP 228227104 | 5,800 00 | 32 3000000 | 0.00 | 187,340 00 | 125,996.70 | 61,343.30 | 0 00 | 61,343 30 |
| CROWN HLDGS INC COM CUSIP 228368106 | 5,200 00 | 20 9200000 | 0 00 | 108,784 00 | 85,352 80 | 23,431 20 | 0 00 | 23,431 20 |
| CSG SYS INTL INC COM CUSIP 126349109 | 2,100 00 | 26 7300000 | 0 00 | 56,133.00 | 38,437 30 | 17,695 70 | 0 00 | 17,695 70 |
| CSX CORP COM CUSIP 126408103 | 9,800 00 | 34 4300000 | 0 00 | 337,414.00 | 209,397 75 | 128,016 25 | 0 00 | 128,016 25 |
| CT COMMUNICATIONS INC COM NEW C T COMMUNIATIONS INC COM CUSIP 126426402 | 1,500.00 | 22.9200000 | 0 00 | 34,380 00 | 34,276.50 | 103.50 | 0.00 | 103.50 |

Portfolio Statement

31 DEC 2006

Account Name: LUMINA FOUNDATION
Account number: LUMIN

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| CUBIST PHARMACEUTICALS INC COM CUSIP 229678107 | | | | | | | |
| 2,000 00 | 18 1100000 | 0 00 | 36,220 00 | 24,945 40 | 11,274.60 | 0 00 | 11,274 60 |
| CULLEN / FROST BANKERS INC COM CUSIP 229899109 | | | | | | | |
| 2,500 00 | 55 8200000 | 0 00 | 139,550 00 | 115,129 50 | 24,420 50 | 0 00 | 24,420.50 |
| CUMMINS INC CUSIP 231021106 | | | | | | | |
| 1,100 00 | 118 1800000 | 0 00 | 129,998 00 | 95,829.48 | 34,168 52 | 0 00 | 34,168 52 |
| CUMULUS MEDIA INC CL A DEL CUSIP 231082108 | | | | | | | |
| 3,100 00 | 10 3900000 | 0 00 | 32,209 00 | 41,514 97 | - 9,305 97 | 0 00 | - 9,305 97 |
| CV THERAPEUTICS INC COM CUSIP 126667104 | | | | | | | |
| 2,100 00 | 13 9600000 | 0 00 | 29,316 00 | 37,770 71 | - 8,454 71 | 0 00 | - 8,454 71 |
| CVS CORP COM STK CUSIP 126650100 | | | | | | | |
| 19,300 00 | 30 9100000 | 0 00 | 596,563 00 | 470,545 25 | 126,017 75 | 0 00 | 126,017 75 |
| CYBERONICS INC COM CUSIP 23251P102 | | | | | | | |
| 1,200 00 | 20 6400000 | 0 00 | 24,768 00 | 29,123 22 | - 4,355 22 | 0 00 | - 4,355 22 |
| CYMER INC COM CUSIP 232572107 | | | | | | | |
| 1,300 00 | 43 9500000 | 0 00 | 57,135 00 | 44,137 49 | 12,997 51 | 0 00 | 12,997 51 |
| CYPRESS SEMICONDUCTOR CORP COM CUSIP 232806109 | | | | | | | |
| 2,700 00 | 16.8700000 | 0 00 | 45,549 00 | 30,965.00 | 14,584.00 | 0 00 | 14,584 00 |
| CYTEC IND COM CUSIP 232820100 | | | | | | | |
| 800 00 | 56 5100000 | 0 00 | 45,208 00 | 40,962 00 | 4,246 00 | 0 00 | 4,246 00 |
| CYTYC CORP COM CUSIP 232946103 | | | | | | | |
| 3,300 00 | 28 3000000 | 0 00 | 93,390 00 | 83,359 51 | 10,030.49 | 0 00 | 10,030 49 |
| D R HORTON INC COM CUSIP 23331A109 | | | | | | | |
| 6,866 00 | 26 4900000 | 0.00 | 181,880 34 | 199,286 70 | - 17,406 36 | 0 00 | - 17,406 36 |
| DADE BEHRING HLDGS INC COM CUSIP 23342J206 | | | | | | | |
| 1,800 00 | 39 8100000 | 0 00 | 71,658 00 | 51,895 61 | 19,762 39 | 0 00 | 19,762 39 |
| DAKTRONICS INC COM CUSIP 234264109 | | | | | | | |
| 1,600 00 | 36 8500000 | 0 00 | 58,960.00 | 46,153 60 | 12,806 40 | 0 00 | 12,806 40 |
| DANAHER CORP COM CUSIP 235851102 | | | | | | | |
| 6,400.00 | 72.4400000 | 128 00 | 463,616 00 | 364,663.27 | 98,952.73 | 0 00 | 98,952 73 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

◆ Asset Detail - Base Currency

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| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Unrealized gain/loss | Translation | Total |
|---|--------------------------------------|---------------------------|--------------|---------------|----------------|----------------------|-------------|----------------|
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| DARDEN RESTAURANTS INC COM CUSIP 237194105 3,200 00 40 1700000 | | 0 00 | 128,544.00 | 94,459 78 | 34,084 22 | | 0 00 | 34,084 22 |
| DAVITA INC COM CUSIP 23918K108 2,300 00 56.8800000 | | 0 00 | 130,824.00 | 99,272.30 | 31,551.70 | | 0 00 | 31,551 70 |
| DCT INDL TR INC COM CUSIP 233153105 19,862 00 11 8000000 | | 0 00 | 234,371 60 | 249,380 33 | - 15,008 73 | | 0 00 | - 15,008 73 |
| DEAN FOODS CO NEW COM CUSIP 242370104 2,900 00 42 2800000 | | 0 00 | 122,612 00 | 88,712 68 | 33,899 32 | | 0 00 | 33,899 32 |
| DECKERS OUTDOOR CORP COM CUSIP 243537107 600 00 59 9500000 | | 0 00 | 35,970 00 | 19,085 14 | 16,884.86 | | 0 00 | 16,884 86 |
| DEERE & CO COM CUSIP 244199105 6,100 00 95 0700000 | | 2,684 00 | 579,927 00 | 437,479 15 | 142,447 85 | | 0 00 | 142,447 85 |
| DEL MONTE FOODS CO COM CUSIP 24522P103 6,900 00 11 0300000 | | 0 00 | 76,107 00 | 77,996 16 | - 1,889 16 | | 0 00 | - 1,889 16 |
| DELIA'S INC NEW COM CUSIP 246911101 1,505 00 10 4900000 | | 0 00 | 15,787 45 | 12,601 27 | 3,186 18 | | 0 00 | 3,186 18 |
| DELL INC COM STK CUSIP 24702R101 353,000 00 25.0900000 | | 0 00 | 8,856,770 00 | 10,792,358 01 | - 1,935,588 01 | | 0 00 | - 1,935,588 01 |
| DELTA \$ PINE LD CO COM CUSIP 247357106 800 00 40 4500000 | | 0 00 | 32,360 00 | 23,498.28 | 8,861 72 | | 0 00 | 8,861 72 |
| DELTA PETE CORP DE CUSIP 247907207 2,400 00 23.1600000 | | 0 00 | 55,584 00 | 37,139 63 | 18,444 37 | | 0.00 | 18,444.37 |
| DELUXE CORP COM CUSIP 248019101 2,200 00 25 2000000 | | 0 00 | 55,440 00 | 84,364.98 | - 28,924.98 | | 0 00 | - 28,924 98 |
| DENBURY RES INC HLDG CO COM NEW CUSIP 247916208 2,400.00 27 7900000 | | 0 00 | 66,696.00 | 35,767 40 | 30,928 60 | | 0 00 | 30,928.60 |
| DENDREON CORP COM STK ISIN US24823Q1076 CUSIP 24823Q107 1,400.00 4 1700000 | | 0 00 | 5,838.00 | 9,565 64 | - 3,727 64 | | 0.00 | - 3,727.64 |
| DENDRITE INTL INC COM CUSIP 248239105 1,900.00 10 7100000 | | 0 00 | 20,349.00 | 34,477 05 | - 14,128 05 | | 0.00 | - 14,128.05 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|---|--------------------|----------------|----------------|----------------------|--------------|------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| DENTSPLY INTL INC NEW COM | CUSIP 249030107 | | | | | | | |
| 5,000 00 | 29 8500000 | 200 00 | | 149,250 00 | 143,806 73 | 5,443 27 | 0 00 | 5,443 27 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | CUSIP 251591103 | | | | | | | |
| 31,010.00 | 62 9500000 | 18,295 90 | | 1,952,079 50 | 1,319,413 42 | 632,666 08 | 0 00 | 632,666 08 |
| DEVON ENERGY CORP NEW COM | CUSIP 25179M103 | | | | | | | |
| 10,600 00 | 67 0800000 | 0 00 | | 711,048 00 | 458,556 62 | 252,491 38 | 0 00 | 252,491 38 |
| DEVRY INC DEL COM | CUSIP 251893103 | | | | | | | |
| 1,200 00 | 28 0000000 | 60.00 | | 33,600 00 | 30,094 32 | 3,505 68 | 0 00 | 3,505.68 |
| DEXCOM INC COM | CUSIP 252131107 | | | | | | | |
| 1,400 00 | 9.8600000 | 0 00 | | 13,804 00 | 18,996 18 | - 5,192 18 | 0 00 | - 5,192 18 |
| DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK | CUSIP 25269L106 | | | | | | | |
| 2,100 00 | 12 4400000 | 0 00 | | 26,124 00 | 15,794 94 | 10,329.06 | 0 00 | 10,329 06 |
| DIAMOND OFFSHORE DRILLING INC COM | CUSIP 25271C102 | | | | | | | |
| 1,100 00 | 79 9400000 | 0 00 | | 87,934 00 | 53,676 52 | 34,257 48 | 0 00 | 34,257 48 |
| DIAMONDROCK HOSPITALITY CO COM STK | CUSIP 252784301 | | | | | | | |
| 12,710 00 | 18 0100000 | 2,287 80 | | 228,907 10 | 165,230 00 | 63,677.10 | 0 00 | 63,677 10 |
| DICKS SPORTING GOODS INC OC-COM | CUSIP 253393102 | | | | | | | |
| 700.00 | 48 9900000 | 0 00 | | 34,293.00 | 24,479.91 | 9,813.09 | 0 00 | 9,813 09 |
| DIEBOLD INC COM | CUSIP 253651103 | | | | | | | |
| 1,500 00 | 46 6000000 | 0 00 | | 69,900 00 | 71,253 00 | - 1,353 00 | 0 00 | - 1,353.00 |
| DIGENE CORP COM | CUSIP 253752109 | | | | | | | |
| 900 00 | 47 9200000 | 0 00 | | 43,128.00 | 25,731.78 | 17,396 22 | 0.00 | 17,396 22 |
| DIGITAL INSIGHT CORP COM STK | CUSIP 25385P106 | | | | | | | |
| 1,300 00 | 38 4900000 | 0.00 | | 50,037 00 | 31,819 06 | 18,217 94 | 0 00 | 18,217 94 |
| DIGITAL RIV INC COM | CUSIP 25388B104 | | | | | | | |
| 700 00 | 55 7900000 | 0 00 | | 39,053 00 | 27,313.41 | 11,739.59 | 0 00 | 11,739 59 |
| DIGITAL RLTY TR INC COM | CUSIP 253868103 | | | | | | | |
| 34,310 00 | 34 2300000 | 9,821.23 | | 1,174,431.30 | 814,720 80 | 359,710 50 | 0 00 | 359,710 50 |
| DIGITAS INC COM | CUSIP 25388K104 | | | | | | | |
| 3,700 00 | 13.4100000 | 0.00 | | 49,617.00 | 24,179 79 | 25,437.21 | 0 00 | 25,437 21 |

Portfolio Statement

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Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| DILLARDS INC CL A COM CUSIP: 254067101 | | | | | | | |
| 2,300 00 34 9700000 | | 92 00 | 80,431 00 | 65,520 80 | 14,910 20 | 0 00 | 14,910 20 |
| DIODES INC COM CUSIP 254543101 | | | | | | | |
| 1,000.00 35 4800000 | | 0 00 | 35,480 00 | 13,968.40 | 21,511 60 | 0 00 | 21,511.60 |
| DIONEX CORP COM CUSIP 254546104 | | | | | | | |
| 900 00 56 7100000 | | 0 00 | 51,039 00 | 53,367 01 | - 2,328 01 | 0 00 | - 2,328 01 |
| DIRECT GEN CORP COM STK CUSIP 25456W204 | | | | | | | |
| 1,500 00 20 6400000 | | 0 00 | 30,960 00 | 28,960 95 | 1,999 05 | 0 00 | 1,999 05 |
| DIRECTV GROUP INC COM CUSIP 25459L106 | | | | | | | |
| 241,500 00 24 9400000 | | 0 00 | 6,023,010 00 | 4,028,194 30 | 1,994,815 70 | 0 00 | 1,994,815 70 |
| DISCOVERY HLDG CO COM STK CUSIP 25468Y107 | | | | | | | |
| 34,440 00 16 0900000 | | 0 00 | 554,139 60 | 523,217 95 | 30,921 65 | 0 00 | 30,921 65 |
| DISNEY WALT CO COM CUSIP: 254687106 | | | | | | | |
| 196,000 00 34 2700000 | | 61,132 00 | 6,716,920 00 | 4,074,551 89 | 2,642,368 11 | 0 00 | 2,642,368 11 |
| DITECH NETWORKS COM STK CUSIP 25500T108 | | | | | | | |
| 2,100 00 6 9200000 | | 0 00 | 14,532 00 | 21,979 59 | - 7,447 59 | 0 00 | - 7,447 59 |
| DOBSON COMMUNICATIONS CORP CL A CUSIP 256069105 | | | | | | | |
| 5,400 00 8 7100000 | | 0 00 | 47,034.00 | 25,890.19 | 21,143 81 | 0 00 | 21,143 81 |
| DOLLAR GEN CORP COM CUSIP 256669102 | | | | | | | |
| 7,100 00 16 0600000 | | 0 00 | 114,026 00 | 142,149 52 | - 28,123 52 | 0.00 | - 28,123 52 |
| DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM CUSIP. 256743105 | | | | | | | |
| 200 00 45.6100000 | | 0 00 | 9,122 00 | 6,231 00 | 2,891 00 | 0 00 | 2,891 00 |
| DOLLAR TREE STORES INC COM CUSIP: 256747106 | | | | | | | |
| 3,600 00 30 1000000 | | 0 00 | 108,360 00 | 97,280 13 | 11,079 87 | 0 00 | 11,079 87 |
| DOMINION RES INC VA NEW COM CUSIP 25746U109 | | | | | | | |
| 9,100.00 83.8400000 | | 0.00 | 762,944 00 | 636,785 13 | 126,158.87 | 0 00 | 126,158 87 |
| DOMINOS PIZZA INC COM CUSIP 25754A201 | | | | | | | |
| 1,400 00 28 0000000 | | 168 00 | 39,200 00 | 31,983 00 | 7,217 00 | 0 00 | 7,217 00 |
| DONNELLEY R R & SONS CO COM CUSIP 257867101 | | | | | | | |
| 6,600 00 35.5400000 | | 0 00 | 234,564 00 | 217,866 10 | 16,697.90 | 0 00 | 16,697 90 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|--------------|--------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| DOUGLAS EMMETT INC COM REIT CUSIP 25960P109 7,967 00 26 5900000 | | 956 04 | 211,842 53 | 177,738 00 | 34,104 53 | 0 00 | 34,104 53 |
| DOVER CORP COM CUSIP: 260003108 5,800 00 49 0200000 | | 0 00 | 284,316.00 | 237,730.04 | 46,585 96 | 0 00 | 46,585 96 |
| DOVER DOWNS GAMING & ENTMT INC COM CUSIP: 260095104 1,300 00 13 3700000 | | 0 00 | 17,381 00 | 25,510 68 | - 8,129 68 | 0 00 | - 8,129 68 |
| DOW CHEM CO COM CUSIP 260543103 24,800 00 39 9400000 | | 9,300.00 | 990,512 00 | 1,002,343 65 | - 11,831 65 | 0 00 | - 11,831 65 |
| DOW JONES & CO INC COM CUSIP 260561105 1,400 00 38 0000000 | | 0 00 | 53,200 00 | 48,973 26 | 4,226 74 | 0 00 | 4,226 74 |
| DOWNEY FINL CORP COM CUSIP: 261018105 400 00 72 5800000 | | 0 00 | 29,032 00 | 25,546 00 | 3,486 00 | 0 00 | 3,486 00 |
| DPL CO COM CUSIP 233293109 2,000 00 27 7800000 | | 0 00 | 55,560 00 | 50,837 00 | 4,723 00 | 0 00 | 4,723 00 |
| DREAMWORKS ANIMATION INC CL A COM STK CUSIP 26153C103 800 00 29 4900000 | | 0 00 | 23,592 00 | 28,245 99 | - 4,653 99 | 0 00 | - 4,653 99 |
| DRESS BARN INC COM CUSIP 261570105 2,000.00 23 3300000 | | 0.00 | 46,660 00 | 22,117 92 | 24,542 08 | 0 00 | 24,542 08 |
| DRIL-QUIP INC COM CUSIP 262037104 1,200 00 39 1600000 | | 0 00 | 46,992 00 | 44,845 15 | 2,146 85 | 0 00 | 2,146 85 |
| DRS TECHNOLOGIES INC COM CUSIP 23330X100 794 00 52 6800000 | | 0 00 | 41,827.92 | 32,309 91 | 9,518 01 | 0 00 | 9,518.01 |
| DSP GROUP INC COM CUSIP 23332B106 1,600 00 21 7000000 | | 0.00 | 34,720.00 | 39,585 28 | - 4,865 28 | 0 00 | - 4,865 28 |
| DST SYS INC COM CUSIP: 233326107 1,300 00 62 6300000 | | 0 00 | 81,419.00 | 63,053 50 | 18,365 50 | 0 00 | 18,365 50 |
| DSW INC CL A CL A CUSIP. 23334L102 900 00 38 5700000 | | 0 00 | 34,713.00 | 32,750.73 | 1,962 27 | 0 00 | 1,962 27 |
| DTE ENERGY CO COM CUSIP. 233331107 4,200.00 48 4100000 | | 2,226.00 | 203,322 00 | 182,905 00 | 20,417.00 | 0 00 | 20,417.00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 | | | | | | | |
| 23,800 00 | 48 7100000 | 0 00 | 1,159,298 00 | 1,106,281 60 | 53,016 40 | 0 00 | 53,016 40 |
| DUKE ENERGY CORP NEW COM STK CUSIP 26441C105 | | | | | | | |
| 31,896 00 | 33 2100000 | 0 00 | 1,059,266 16 | 862,060 31 | 197,205 85 | 0 00 | 197,205 85 |
| DUKE RLTY CORP COM NEW REIT CUSIP 264411505 | | | | | | | |
| 24,350 00 | 40 9000000 | 0 00 | 995,915 00 | 984,733 91 | 11,181 09 | 0 00 | 11,181 09 |
| DUN & BRADSTREET CORP DEL NEW COM CUSIP 26483E100 | | | | | | | |
| 2,200 00 | 82 7900000 | 0 00 | 182,138 00 | 135,383 16 | 46,754.84 | 0 00 | 46,754 84 |
| DUQUESNE LT HLDGS INC COM STK CUSIP 266233105 | | | | | | | |
| 3,700 00 | 19 8500000 | 925 00 | 73,445 00 | 68,949 58 | 4,495 42 | 0 00 | 4,495 42 |
| DXP ENTERPRISES INC COM NEW STK CUSIP 233377407 | | | | | | | |
| 400 00 | 35 0400000 | 0 00 | 14,016 00 | 12,417 68 | 1,598 32 | 0 00 | 1,598 32 |
| DYNAMIC MATLS CORP COM CUSIP 267888105 | | | | | | | |
| 800 00 | 28 1000000 | 0 00 | 22,480 00 | 18,578 35 | 3,901 65 | 0 00 | 3,901 65 |
| E*TRADE FIN CORP COM CUSIP 269246104 | | | | | | | |
| 9,400 00 | 22 4200000 | 0 00 | 210,748 00 | 139,740 56 | 71,007 44 | 0 00 | 71,007 44 |
| EAGLE MATLS INC COM CUSIP 26969P108 | | | | | | | |
| 1,100 00 | 43 2300000 | 192 50 | 47,553 00 | 29,358.23 | 18,194.77 | 0 00 | 18,194 77 |
| EARTHLINK INC COM STK CUSIP 270321102 | | | | | | | |
| 5,500 00 | 7 1000000 | 0 00 | 39,050 00 | 51,186 61 | - 12,136 61 | 0 00 | - 12,136 61 |
| EAST WEST BANCORP INC COM CUSIP 27579R104 | | | | | | | |
| 2,200 00 | 35 4200000 | 0 00 | 77,924 00 | 84,885 23 | - 6,961.23 | 0 00 | - 6,961.23 |
| EASTMAN CHEM CO COM CUSIP 277432100 | | | | | | | |
| 1,700 00 | 59 3100000 | 765 00 | 100,827 00 | 92,721 56 | 8,105.44 | 0 00 | 8,105 44 |
| EASTMAN KODAK CO COM CUSIP 277461109 | | | | | | | |
| 6,000 00 | 25 8000000 | 0 00 | 154,800.00 | 197,655 90 | - 42,855 90 | 0 00 | - 42,855 90 |
| EATON CORP COM CUSIP 278058102 | | | | | | | |
| 4,000 00 | 75 1400000 | 0 00 | 300,560 00 | 275,045 88 | 25,514 12 | 0 00 | 25,514 12 |
| EATON VANCE CORP COM NON VTG CUSIP 278265103 | | | | | | | |
| 2,700 00 | 33.0100000 | 0.00 | 89,127.00 | 67,685.05 | 21,441.95 | 0.00 | 21,441.95 |

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Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|---|--------------------|----------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| EBAY INC COM CUSIP 278642103 | | | | | | | | |
| 28,400 00 | 30 0700000 | | 0 00 | 853,988 00 | 1,083,869 54 | - 229,881 54 | 0 00 | - 229,881 54 |
| ECHOSTAR COMMUNICATIONS CORP NEW CL A CUSIP 278762109 | | | | | | | | |
| 6,000 00 | 38 0300000 | | 0 00 | 228,180 00 | 179,425 21 | 48,754 79 | 0 00 | 48,754 79 |
| ECLIPSYS CORP COM CUSIP 278856109 | | | | | | | | |
| 2,000 00 | 20 5600000 | | 0 00 | 41,120 00 | 36,650 28 | 4,469 72 | 0 00 | 4,469.72 |
| ECOLAB INC COM CUSIP 278865100 | | | | | | | | |
| 5,300 00 | 45 2000000 | | 609 50 | 239,560 00 | 194,584 67 | 44,975 33 | 0 00 | 44,975 33 |
| ED RLTY TR INC COM REIT CUSIP 28140H104 | | | | | | | | |
| 2,600 00 | 14 7700000 | | 0 00 | 38,402 00 | 34,312 20 | 4,089 80 | 0 00 | 4,089 80 |
| EDGE PETE CORP DEL COM CUSIP 279862106 | | | | | | | | |
| 1,300 00 | 18 2400000 | | 0 00 | 23,712 00 | 20,147 35 | 3,564 65 | 0 00 | 3,564 65 |
| EDISON INTL COM CUSIP 281020107 | | | | | | | | |
| 6,900 00 | 45 4800000 | | 2,001 00 | 313,812 00 | 231,820 65 | 81,991 35 | 0 00 | 81,991 35 |
| EDO CORP COM CUSIP 281347104 | | | | | | | | |
| 300 00 | 23 7400000 | | 0 00 | 7,122 00 | 9,586 08 | - 2,464.08 | 0 00 | - 2,464 08 |
| EDWARDS A.G INC COM CUSIP 281760108 | | | | | | | | |
| 2,500.00 | 63 2900000 | | 500 00 | 158,225.00 | 118,079 50 | 40,145.50 | 0.00 | 40,145 50 |
| EDWARDS LIFESCIENCES CORP COM CUSIP 28176E108 | | | | | | | | |
| 1,000 00 | 47 0400000 | | 0 00 | 47,040 00 | 40,647 04 | 6,392 96 | 0 00 | 6,392 96 |
| EGL INC COM CUSIP 268484102 | | | | | | | | |
| 1,170 00 | 29.7800000 | | 0 00 | 34,842.60 | 41,473.16 | - 6,630 56 | 0 00 | - 6,630 56 |
| EL PASO CORP COM CUSIP 28336L109 | | | | | | | | |
| 16,000.00 | 15 2800000 | | 640.00 | 244,480 00 | 186,769.34 | 57,710 66 | 0.00 | 57,710 66 |
| ELECTR ARTS COM CUSIP 285512109 | | | | | | | | |
| 7,300.00 | 50 3600000 | | 0 00 | 367,628.00 | 441,477 25 | - 73,849 25 | 0 00 | - 73,849 25 |
| ELECTR DATA SYS CORP NEW COM CUSIP 285661104 | | | | | | | | |
| 11,500.00 | 27.5500000 | | 0 00 | 316,825 00 | 248,412 22 | 68,412.78 | 0.00 | 68,412 78 |
| ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 | | | | | | | | |
| 1,600.00 | 20.1400000 | | 0 00 | 32,224.00 | 28,404 04 | 3,819.96 | 0.00 | 3,819 96 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------------------------|---------------------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| ELECTRONICS FOR IMAGING INC COM CUSIP 286082102 2,500 00 26 5800000 | | 0 00 | 66,450 00 | 44,811 62 | 21,638 38 | 0 00 | 21,638 38 |
| ELI LILLY & CO COM CUSIP 532457108 25,000.00 52 1000000 | | 0 00 | 1,302,500 00 | 1,342,910 71 | - 40,410 71 | 0.00 | - 40,410 71 |
| ELKCORP COM CUSIP 287456107 1,300 00 41 0900000 | | 0 00 | 53,417 00 | 31,544.89 | 21,872 11 | 0 00 | 21,872 11 |
| EMAGEON INC COM CUSIP 29076V109 1,300 00 15 3600000 | | 0 00 | 19,968.00 | 18,951 14 | 1,016 86 | 0 00 | 1,016 86 |
| EMBARQ CORP COM STK CUSIP 29078E105 4,265 00 52 5600000 | | 2,132 50 | 224,168 40 | 159,870 47 | 64,297 93 | 0 00 | 64,297 93 |
| EMC CORP COM CUSIP 268648102 53,900 00 13 2000000 | | 0 00 | 711,480 00 | 732,545 99 | - 21,065 99 | 0 00 | - 21,065 99 |
| EMCORE CORP COM CUSIP 290846104 3,500 00 5 5300000 | | 0 00 | 19,355 00 | 27,884 80 | - 8,529.80 | 0 00 | - 8,529 80 |
| EMDEON CORP COM CUSIP 290849108 4,200 00 12 3900000 | | 0 00 | 52,038.00 | 37,813 65 | 14,224 35 | 0 00 | 14,224 35 |
| EMERSON ELEC CO COM CUSIP 291011104 21,000 00 44 0900000 | | 0 00 | 925,890 00 | 734,941 40 | 190,948.60 | 0 00 | 190,948 60 |
| EMMIS COMMUNICATIONS CORP CUSIP 291525103 1,999 00 8 2400000 | | 0 00 | 16,471 76 | 35,040 08 | - 18,568 32 | 0 00 | - 18,568 32 |
| ENCORE ACQSTN CO COM CUSIP 29255W100 2,350.00 24.5300000 | | 0 00 | 57,645.50 | 61,478.01 | - 3,832.51 | 0 00 | - 3,832.51 |
| ENCORE WIRE CORP COM CUSIP 292562105 1,000 00 22 0100000 | | 0 00 | 22,010 00 | 36,785 03 | - 14,775 03 | 0 00 | - 14,775 03 |
| ENCYSIVE PHARMACEUTICALS INC COM CUSIP 29256X107 3,200 00 4.2100000 | | 0 00 | 13,472 00 | 19,624 16 | - 6,152 16 | 0 00 | - 6,152 16 |
| ENDO PHARMACEUTICALS HLDGS INC COM CUSIP 29264F205 3,800 00 27 5800000 | | 0 00 | 104,804 00 | 113,211.29 | - 8,407 29 | 0 00 | - 8,407.29 |
| ENERGEN CORP COM CUSIP 29265N108 2,900 00 46.9400000 | | 0 00 | 136,126.00 | 88,031.93 | 48,094.07 | 0 00 | 48,094 07 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|--------------|------------|-------------|------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| ENERGIZER HLDGS INC COM 2,000 00 | CUSIP: 29266R108 70 9900000 | 0 00 | 141,980 00 | 109,347 78 | 32,632 22 | 0 00 | 32,632 22 |
| ENERGY CONVERSION DEVICES INC COM 1,400 00 | CUSIP 292659109 33 9800000 | 0 00 | 47,572 00 | 36,524 42 | 11,047.58 | 0 00 | 11,047.58 |
| ENERGY E CORP COM 4,900 00 | CUSIP 29266M109 24 8000000 | 0 00 | 121,520 00 | 128,759 31 | - 7,239 31 | 0 00 | - 7,239 31 |
| ENERGY PARTNERS LTD OC-COM 1,800 00 | CUSIP: 29270U105 24 4200000 | 0 00 | 43,956 00 | 38,038 60 | 5,917 40 | 0 00 | 5,917 40 |
| ENSCO INTL INC COM 3,100 00 | CUSIP 26874Q100 50 0600000 | 0 00 | 155,186 00 | 110,586 25 | 44,599.75 | 0 00 | 44,599 75 |
| ENTEGRIS INC COM 1,300 00 | CUSIP 29362U104 10 8200000 | 0 00 | 14,066 00 | 13,843.96 | 222 04 | 0 00 | 222 04 |
| ENTERCOMMUNICATIONS CORP CL A 700 00 | CUSIP 293639100 28 1800000 | 0 00 | 19,726 00 | 21,958.87 | - 2,232 87 | 0 00 | - 2,232 87 |
| ENTERGY CORP NEW COM 4,500 00 | CUSIP 29364G103 92 3200000 | 0 00 | 415,440 00 | 245,465 00 | 169,975 00 | 0 00 | 169,975 00 |
| ENZON PHARMACEUTICALS INC COM 3,100 00 | CUSIP 293904108 8 5100000 | 0.00 | 26,381.00 | 35,583 64 | - 9,202.64 | 0 00 | - 9,202 64 |
| EOG RESOURCES INC COM 5,400 00 | CUSIP: 26875P101 62 4500000 | 0 00 | 337,230 00 | 230,530 35 | 106,699 65 | 0 00 | 106,699 65 |
| EPICOR SOFTWARE CORP COM 1,100 00 | CUSIP 29426L108 13 5100000 | 0 00 | 14,861 00 | 14,847 73 | 13 27 | 0 00 | 13.27 |
| EQTY OFFICE PPTYS TR REIT 58,410.00 | CUSIP 294741103 48 1700000 | 0 00 | 2,813,609 70 | 2,197,167 90 | 616,441 80 | 0 00 | 616,441 80 |
| EQTY RESDNTL EFF 5/15/02 56,692 00 | CUSIP 29476L107 50 7500000 | 26,220 05 | 2,877,119 00 | 2,060,838.55 | 816,280 45 | 0 00 | 816,280.45 |
| EQUIFAX INC COM 2,700 00 | CUSIP 294429105 40 6000000 | 0 00 | 109,620 00 | 77,252 68 | 32,367.32 | 0 00 | 32,367.32 |
| EQUINIX INC COM NEW 1,000 00 | CUSIP 29444U502 75 6200000 | 0.00 | 75,620.00 | 51,051.15 | 24,568 85 | 0 00 | 24,568 85 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| EQUITABLE RES INC COM CUSIP 294549100 | | | | | | | |
| 2,600 00 | 41 7500000 | 0 00 | 108,550 00 | 74,665 80 | 33,884 20 | 0 00 | 33,884 20 |
| EQUITY LIFESTYLE PPTYS INC COM STK CUSIP: 29472R108 | | | | | | | |
| 1,100 00 | 54 4300000 | 82 50 | 59,873 00 | 54,404 44 | 5,468 56 | 0 00 | 5,468 56 |
| ERESearch TECH INC COM CUSIP 29481V108 | | | | | | | |
| 2,100 00 | 6 7300000 | 0 00 | 14,133 00 | 26,097 82 | - 11,964 82 | 0 00 | - 11,964 82 |
| ERIE INDY CO CL A CUSIP 29530P102 | | | | | | | |
| 400 00 | 57 9800000 | 0 00 | 23,192 00 | 21,251.98 | 1,940 02 | 0 00 | 1,940 02 |
| ESCO TECHNOLOGIES INC CUSIP. 296315104 | | | | | | | |
| 1,200 00 | 45 4400000 | 0 00 | 54,528 00 | 64,086 72 | - 9,558 72 | 0 00 | - 9,558 72 |
| ESPEED INC CL A CUSIP 296643109 | | | | | | | |
| 2,100 00 | 8 7300000 | 0 00 | 18,333 00 | 22,161 94 | - 3,828 94 | 0 00 | - 3,828 94 |
| ESSEX PPTY TR REIT CUSIP 297178105 | | | | | | | |
| 13,160 00 | 129 2500000 | 11,054 40 | 1,700,930 00 | 1,161,654 16 | 539,275 84 | 0 00 | 539,275 84 |
| ETHAN ALLEN INTERIORS INC COM CUSIP 297602104 | | | | | | | |
| 1,500 00 | 36 1100000 | 0 00 | 54,165 00 | 54,063 18 | 101 82 | 0 00 | 101 82 |
| EURONET WORLDWIDE INC COM CUSIP 298736109 | | | | | | | |
| 1,400 00 | 29 6900000 | 0 00 | 41,566 00 | 45,144 82 | - 3,578 82 | 0 00 | - 3,578 82 |
| EVERGREEN ENERGY INC NEW COM STK CUSIP. 30024B104 | | | | | | | |
| 1,400 00 | 9.8900000 | 0 00 | 13,846.00 | 19,378 10 | - 5,532.10 | 0 00 | - 5,532 10 |
| EVERGREEN SOLAR INC COM CUSIP. 30033R108 | | | | | | | |
| 2,700 00 | 7.5700000 | 0 00 | 20,439.00 | 35,016.84 | - 14,577.84 | 0.00 | - 14,577.84 |
| EXAR CORP COM CUSIP 300645108 | | | | | | | |
| 2,500.00 | 13.0000000 | 0 00 | 32,500 00 | 35,791.39 | - 3,291 39 | 0 00 | - 3,291 39 |
| EXELON CORP COM CUSIP 30161N101 | | | | | | | |
| 17,100.00 | 61 8900000 | 0 00 | 1,058,319 00 | 801,701.65 | 256,617 35 | 0.00 | 256,617 35 |
| EXPEDIA INC DEL COM CUSIP. 30212P105 | | | | | | | |
| 5,350.00 | 20 9800000 | 0.00 | 112,243.00 | 123,216.43 | - 10,973 43 | 0.00 | - 10,973.43 |
| EXPEDITORS INTL WASH INC COM CUSIP 302130109 | | | | | | | |
| 4,800.00 | 40.5000000 | 0.00 | 194,400.00 | 143,089.86 | 51,310.14 | 0 00 | 51,310 14 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--|--------------------|----------------|----------------|----------------------|--------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| EXPLORATION CO COM NEW COM NEW | CUSIP: 302133202 | | | | | | | |
| 2,100 00 | 13 3400000 | 0.00 | | 28,014.00 | 22,367 31 | 5,646 69 | 0 00 | 5,646 69 |
| EXPRESS SCRIPTS INC COM | CUSIP: 302182100 | | | | | | | |
| 3,200 00 | 71 6000000 | 0 00 | | 229,120 00 | 144,663.28 | 84,456.72 | 0 00 | 84,456 72 |
| EXTREME NETWORKS INC COM | CUSIP: 30226D106 | | | | | | | |
| 6,800 00 | 4 1900000 | 0 00 | | 28,492 00 | 33,830 25 | - 5,338 25 | 0 00 | - 5,338.25 |
| EXXON MOBIL CORP COM | CUSIP: 30231G102 | | | | | | | |
| 148,900 00 | 76 6300000 | 0 00 | | 11,410,207 00 | 7,999,118 61 | 3,411,088 39 | 0 00 | 3,411,088 39 |
| EZCORP INC CL A NON VTG | CUSIP: 302301106 | | | | | | | |
| 2,100 00 | 16 2500000 | 0 00 | | 34,125 00 | 26,361 09 | 7,763 91 | 0 00 | 7,763 91 |
| F P L GROUP INC COM | CUSIP: 302571104 | | | | | | | |
| 10,200 00 | 54 4200000 | 0 00 | | 555,084 00 | 397,528 82 | 157,555 18 | 0 00 | 157,555 18 |
| FAIR ISAAC CORPORATION COM | CUSIP: 303250104 | | | | | | | |
| 1,300 00 | 40 6500000 | 0 00 | | 52,845 00 | 57,735 00 | - 4,890 00 | 0 00 | - 4,890 00 |
| FAMILY DLR STORES INC COM | CUSIP: 307000109 | | | | | | | |
| 3,200 00 | 29 3300000 | 336 00 | | 93,856 00 | 97,836 71 | - 3,980 71 | 0 00 | - 3,980.71 |
| FASTENAL CO COM | CUSIP: 311900104 | | | | | | | |
| 4,000 00 | 35 8800000 | 0 00 | | 143,520 00 | 127,527 59 | 15,992 41 | 0 00 | 15,992 41 |
| FDRY NETWORKS INC COM | CUSIP: 35063R100 | | | | | | | |
| 5,000 00 | 14 9800000 | 0 00 | | 74,900 00 | 52,113 24 | 22,786.76 | 0 00 | 22,786 76 |
| FEDERAL AGRIC MTG CORP CL C | CUSIP: 313148306 | | | | | | | |
| 800.00 | 27 1300000 | 0 00 | | 21,704 00 | 22,527 04 | - 823 04 | 0.00 | - 823 04 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN COM | CUSIP: 313400301 | | | | | | | |
| 17,400.00 | 67 9000000 | 0 00 | | 1,181,460.00 | 1,107,325.17 | 74,134 83 | 0 00 | 74,134.83 |
| FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW | CUSIP: 313747206 | | | | | | | |
| 7,100 00 | 85 0000000 | 4,082 50 | | 603,500 00 | 205,401 19 | 398,098 81 | 0 00 | 398,098.81 |
| FEDEX CORP COM | CUSIP: 31428X106 | | | | | | | |
| 36,000.00 | 108 6200000 | 3,240 00 | | 3,910,320.00 | 1,655,420 70 | 2,254,899 30 | 0 00 | 2,254,899.30 |
| FEDT DEPT STORES INC DEL COM | CUSIP: 31410H101 | | | | | | | |
| 12,710.00 | 38 1300000 | 1,620.52 | | 484,632 30 | 400,317.81 | 84,314 49 | 0.00 | 84,314 49 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| FEDT INVESTORS INC CL B | CUSIP 314211103 | | | | | | | |
| 1,900 00 | 33 7800000 | | 0 00 | 64,182 00 | 56,110 86 | 8,071 14 | 0 00 | 8,071 14 |
| FEI CO COM | CUSIP. 30241L109 | | | | | | | |
| 1,400.00 | 26.3700000 | | 0 00 | 36,918 00 | 28,011.14 | 8,906 86 | 0 00 | 8,906.86 |
| FELCOR LODGING TR INC COM | CUSIP 31430F101 | | | | | | | |
| 1,200 00 | 21 8400000 | | 300 00 | 26,208 00 | 18,006 60 | 8,201 40 | 0 00 | 8,201 40 |
| FERRO CORP COM | CUSIP 315405100 | | | | | | | |
| 2,400 00 | 20 6900000 | | 0 00 | 49,656 00 | 47,550.71 | 2,105 29 | 0 00 | 2,105 29 |
| FIDELITY NATIONAL FINANCIAL INC CL A | CUSIP 31620R105 | | | | | | | |
| 5,732 00 | 23 8800000 | | 0 00 | 136,880 16 | 125,183 21 | 11,696 95 | 0 00 | 11,696 95 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | CUSIP 31620M106 | | | | | | | |
| 5,387 00 | 40 0900000 | | 0 00 | 215,964 83 | 207,979 95 | 7,984 88 | 0 00 | 7,984 88 |
| FINISAR CORP COM | CUSIP 31787A101 | | | | | | | |
| 7,000 00 | 3 2300000 | | 0 00 | 22,610.00 | 31,010 00 | - 8,400 00 | 0 00 | - 8,400 00 |
| FINISH LINE INC CL A | CUSIP 317923100 | | | | | | | |
| 2,100 00 | 14 2800000 | | 0 00 | 29,988 00 | 42,160 36 | - 12,172 36 | 0 00 | - 12,172 36 |
| FIRST AMERN CORP CALIF COM | CUSIP 318522307 | | | | | | | |
| 1,700 00 | 40 6800000 | | 306 00 | 69,156 00 | 63,083 64 | 6,072 36 | 0 00 | 6,072 36 |
| FIRST CASH FINANCIAL SERVICES INC | CUSIP 31942D107 | | | | | | | |
| 1,700 00 | 25 8700000 | | 0 00 | 43,979.00 | 21,704 55 | 22,274 45 | 0 00 | 22,274 45 |
| FIRST DATA CORP COM | CUSIP. 319963104 | | | | | | | |
| 19,500 00 | 25 5200000 | | 585 00 | 497,640 00 | 441,753 30 | 55,886.70 | 0.00 | 55,886 70 |
| FIRSTENERGY CORP COM | CUSIP: 337932107 | | | | | | | |
| 9,000.00 | 60.3000000 | | 0 00 | 542,700 00 | 386,028.56 | 156,671 44 | 0 00 | 156,671.44 |
| FIRSTFED FINL CORP DEL COM | CUSIP 337907109 | | | | | | | |
| 900 00 | 66 9700000 | | 0 00 | 60,273.00 | 52,122 21 | 8,150 79 | 0 00 | 8,150 79 |
| FISERV INC COM | CUSIP 337738108 | | | | | | | |
| 5,100 00 | 52 4200000 | | 0 00 | 267,342.00 | 200,796 22 | 66,545 78 | 0 00 | 66,545 78 |
| FL ROCK INDS INC COM | CUSIP 341140101 | | | | | | | |
| 950 00 | 43 0500000 | | 142 50 | 40,897 50 | 39,567 50 | 1,330 00 | 0 00 | 1,330 00 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--------------------------------|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| FLAGSTAR BANCORP INC COM | CUSIP 337930101 | | | | | | |
| 2,600 00 | 14 8400000 | 0 00 | 38,584 00 | 54,967 06 | - 16,383 06 | 0 00 | - 16,383 06 |
| FLEETWOOD ENTERPRISES INC COM | CUSIP 339099103 | | | | | | |
| 1,300 00 | 7 9100000 | 0 00 | 10,283 00 | 11,407.50 | - 1,124 50 | 0 00 | - 1,124 50 |
| FLIR SYS INC COM | CUSIP 302445101 | | | | | | |
| 1,700 00 | 31 8300000 | 0 00 | 54,111 00 | 50,291 80 | 3,819 20 | 0 00 | 3,819 20 |
| FLOWSERVE CORP COM | CUSIP 34354P105 | | | | | | |
| 900 00 | 50 4700000 | 0 00 | 45,423.00 | 49,022 29 | - 3,599 29 | 0 00 | - 3,599 29 |
| FLUOR CORP NEW COM | CUSIP 343412102 | | | | | | |
| 1,800 00 | 81 6500000 | 360 00 | 146,970 00 | 99,977 11 | 46,992 89 | 0 00 | 46,992 89 |
| FMC TECHNOLOGIES INC COM | CUSIP 30249U101 | | | | | | |
| 2,100 00 | 61 6300000 | 0 00 | 129,423 00 | 89,054 84 | 40,368 16 | 0 00 | 40,368 16 |
| FNMA COM STK | CUSIP 313586109 | | | | | | |
| 23,900 00 | 59 3900000 | 0 00 | 1,419,421 00 | 1,548,416 25 | - 128,995 25 | 0 00 | - 128,995.25 |
| FOOT LOCKER INC COM | CUSIP 344849104 | | | | | | |
| 3,200 00 | 21 9300000 | 0 00 | 70,176 00 | 84,583.58 | - 14,407 58 | 0 00 | - 14,407 58 |
| FORD MTR CO DEL COM PAR \$0.01 | CUSIP 345370860 | | | | | | |
| 41,800 00 | 7 5100000 | 0 00 | 313,918 00 | 516,886 94 | - 202,968 94 | 0 00 | - 202,968 94 |
| FOREST CY ENTERPRISES INC CL A | CUSIP 345550107 | | | | | | |
| 2,200 00 | 58 4000000 | 0 00 | 128,480 00 | 68,404 16 | 60,075 84 | 0 00 | 60,075 84 |
| FOREST LAB INC COM | CUSIP 345838106 | | | | | | |
| 7,500 00 | 50 6000000 | 0 00 | 379,500 00 | 312,684 28 | 66,815 72 | 0.00 | 66,815 72 |
| FOREST OIL CORP COM PAR \$0 01 | CUSIP 346091705 | | | | | | |
| 1,100 00 | 32 6800000 | 0 00 | 35,948.00 | 27,979.98 | 7,968.02 | 0 00 | 7,968 02 |
| FORMFACTOR INC COM STK | CUSIP 346375108 | | | | | | |
| 1,600 00 | 37 2500000 | 0 00 | 59,600 00 | 56,516.97 | 3,083.03 | 0 00 | 3,083.03 |
| FORTUNE BRANDS INC COM STK | CUSIP 349631101 | | | | | | |
| 3,100 00 | 85 3900000 | 0 00 | 264,709.00 | 243,996 57 | 20,712 43 | 0 00 | 20,712 43 |
| FORWARD AIR CORP COM | CUSIP 349853101 | | | | | | |
| 1,400.00 | 28 9300000 | 0.00 | 40,502 00 | 37,931 04 | 2,570 96 | 0 00 | 2,570.96 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| FOSSIL INC COM CUSIP 349882100 | | | | | | | |
| 1,800 00 | 22 5800000 | 0 00 | 40,644 00 | 49,332 30 | - 8,688 30 | 0 00 | - 8,688 30 |
| FOUNDATION COAL HLDGS INC COM STK CUSIP 35039W100 | | | | | | | |
| 900.00 | 31 7600000 | 0 00 | 28,584.00 | 39,942 00 | - 11,358 00 | 0 00 | - 11,358.00 |
| FOXHOLLOW TECHNOLOGIES INC COM STK CUSIP 35166A103 | | | | | | | |
| 1,100 00 | 21 5800000 | 0 00 | 23,738 00 | 36,852 80 | - 13,114 80 | 0 00 | - 13,114 80 |
| FPIC INS GROUP INC COM CUSIP 302563101 | | | | | | | |
| 800 00 | 38 9700000 | 0 00 | 31,176 00 | 26,268 49 | 4,907 51 | 0 00 | 4,907 51 |
| FREDS INC CL A CUSIP 356108100 | | | | | | | |
| 2,200 00 | 12 0400000 | 0 00 | 26,488 00 | 35,498 62 | - 9,010 62 | 0 00 | - 9,010 62 |
| FREEPORT MCMORAN C & G CL B COM STK CUSIP 35671D857 | | | | | | | |
| 4,200 00 | 55 7300000 | 0 00 | 234,066 00 | 168,601 11 | 65,464 89 | 0 00 | 65,464 89 |
| FREIGHTCAR AMER INC COM CUSIP 357023100 | | | | | | | |
| 600 00 | 55 4500000 | 0 00 | 33,270 00 | 38,295 39 | - 5,025 39 | 0 00 | - 5,025 39 |
| FREMONT GEN CORP COM CUSIP 357288109 | | | | | | | |
| 2,300 00 | 16 2100000 | 276 00 | 37,283 00 | 54,910.40 | - 17,627 40 | 0 00 | - 17,627 40 |
| FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A CUSIP 358434108 | | | | | | | |
| 2,400.00 | 8.0000000 | 120 00 | 19,200 00 | 46,435 38 | - 27,235 38 | 0 00 | - 27,235.38 |
| FRKLN RES INC COM CUSIP 354613101 | | | | | | | |
| 4,600 00 | 110 1700000 | 690 00 | 506,782 00 | 353,348 10 | 153,433 90 | 0 00 | 153,433.90 |
| FRONTIER AIRLS HLDGS INC COM STK CUSIP 359059102 | | | | | | | |
| 2,600 00 | 7.4000000 | 0 00 | 19,240.00 | 18,762.02 | 477.98 | 0 00 | 477 98 |
| FRONTIER OIL CORP COM CUSIP 35914P105 | | | | | | | |
| 3,000 00 | 28.7400000 | 90 00 | 86,220 00 | 21,105.00 | 65,115.00 | 0 00 | 65,115 00 |
| FUEL SYS SOLUTIONS INC COM STK CUSIP 35952W103 | | | | | | | |
| 850 00 | 22 0800000 | 0 00 | 18,768.00 | 18,123 87 | 644 13 | 0 00 | 644.13 |
| FUELCELL ENERGY INC COM CUSIP 35952H106 | | | | | | | |
| 2,900 00 | 6.4600000 | 0 00 | 18,734.00 | 27,602 40 | - 8,868 40 | 0 00 | - 8,868.40 |
| FULTON FINL CORP PA COM CUSIP 360271100 | | | | | | | |
| 1,312 00 | 16 7000000 | 193 52 | 21,910 40 | 21,837 46 | 72.94 | 0.00 | 72.94 |

Portfolio Statement

31 DEC 2008

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|-------------------------------|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| FURNITURE BRANDS INTL INC COM | CUSIP 360921100 | | | | | | |
| 2,300 00 | 16 2300000 | 0 00 | 37,329 00 | 52,197 14 | - 14,868 14 | 0 00 | - 14,868 14 |
| F5 NETWORKS INC COM STK | CUSIP 315616102 | | | | | | |
| 1,200 00 | 74 2100000 | 0 00 | 89,052 00 | 54,168 00 | 34,884.00 | 0 00 | 34,884.00 |
| G & K SVCS INC CL A | CUSIP 361268105 | | | | | | |
| 1,000 00 | 38 8900000 | 40 00 | 38,890 00 | 42,727.90 | - 3,837 90 | 0 00 | - 3,837 90 |
| GA GULF CORP COM PAR \$0 01 | CUSIP 373200203 | | | | | | |
| 1,600 00 | 19 3100000 | 128 00 | 30,896 00 | 48,332 76 | - 17,436 76 | 0 00 | - 17,436 76 |
| GALLAGHER ARTHUR J & CO COM | CUSIP 363576109 | | | | | | |
| 1,900 00 | 29 5500000 | 570 00 | 56,145 00 | 53,799 98 | 2,345 02 | 0 00 | 2,345 02 |
| GAMESTOP CORP NEW CL A | CUSIP 36467W109 | | | | | | |
| 1,151 00 | 55 1100000 | 0 00 | 63,431 61 | 43,496 37 | 19,935 24 | 0 00 | 19,935 24 |
| GANNETT INC COM | CUSIP 364730101 | | | | | | |
| 6,700 00 | 60 4600000 | 2,077 00 | 405,082.00 | 493,029 78 | - 87,947 78 | 0 00 | - 87,947 78 |
| GAP INC COM | CUSIP 364760108 | | | | | | |
| 12,700 00 | 19 5000000 | 1,016 00 | 247,650 00 | 276,947 40 | - 29,297 40 | 0 00 | - 29,297 40 |
| GARDNER DENVER INC COM | CUSIP 365558105 | | | | | | |
| 1,200 00 | 37 3100000 | 0.00 | 44,772.00 | 44,598.00 | 174 00 | 0.00 | 174 00 |
| GARTNER INC COM | CUSIP 366651107 | | | | | | |
| 2,700 00 | 19 7900000 | 0 00 | 53,433 00 | 35,715 87 | 17,717 13 | 0 00 | 17,717 13 |
| GATEWAY INC COM | CUSIP 367626108 | | | | | | |
| 5,300 00 | 2.0100000 | 0 00 | 10,653 00 | 15,131.50 | - 4,478.50 | 0 00 | - 4,478.50 |
| GAYLORD ENTMT CO NEW COM | CUSIP 367905106 | | | | | | |
| 800.00 | 50 9300000 | 0 00 | 40,744 00 | 31,521 00 | 9,223 00 | 0 00 | 9,223 00 |
| GEHL CO COM | CUSIP 368483103 | | | | | | |
| 300 00 | 27 5300000 | 0 00 | 8,259 00 | 8,912 01 | - 653 01 | 0 00 | - 653.01 |
| GEMSTAR-TV GUIDE INTL INC COM | CUSIP 36866W106 | | | | | | |
| 10,700 00 | 4 0100000 | 0 00 | 42,907 00 | 34,564 91 | 8,342 09 | 0 00 | 8,342 09 |
| GEN DYNAMICS CORP COM | CUSIP 369550108 | | | | | | |
| 9,400.00 | 74 3500000 | 0 00 | 698,890.00 | 501,279 98 | 197,610 02 | 0 00 | 197,610.02 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|----------------------------------|--------------------|----------------|--------------|----------------------|----------------|-------------|----------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| GEN MILLS INC COM | CUSIP 370334104 | | | | | | |
| 8,800 00 | 57 6000000 | 0 00 | 506,880 00 | 450,804 75 | 56,075 25 | 0 00 | 56,075 25 |
| GEN-PROBE INC NEW COM | CUSIP 36866T103 | | | | | | |
| 1,000 00 | 52 3700000 | 0 00 | 52,370 00 | 48,745 13 | 3,624 87 | 0 00 | 3,624 87 |
| GENCORP INC COM | CUSIP 368682100 | | | | | | |
| 1,100 00 | 14 0200000 | 0 00 | 15,422 00 | 20,398 51 | - 4,976 51 | 0 00 | - 4,976 51 |
| GENENTECH INC COM STK | CUSIP 368710406 | | | | | | |
| 11,400 00 | 81 1300000 | 0 00 | 924,882 00 | 631,692 97 | 293,189 03 | 0 00 | 293,189 03 |
| GENERAL ELEC CO COM | CUSIP 369604103 | | | | | | |
| 254,900 00 | 37 2100000 | 70,812 00 | 9,484,829 00 | 9,070,694.08 | 414,134 92 | 0 00 | 414,134 92 |
| GENERAL GROWTH PPTYS INC COM | CUSIP 370021107 | | | | | | |
| 40,840 00 | 52 2300000 | 0 00 | 2,133,073 20 | 1,631,376 53 | 501,696 67 | 0 00 | 501,696 67 |
| GENERAL MOTORS CORP COMMON STOCK | CUSIP 370442105 | | | | | | |
| 110,000 00 | 30 7200000 | 0 00 | 3,379,200 00 | 5,081,131 88 | - 1,701,931 88 | 0 00 | - 1,701,931 88 |
| GENESCO INC COM | CUSIP 371532102 | | | | | | |
| 400 00 | 37 3000000 | 0 00 | 14,920 00 | 11,679 32 | 3,240 68 | 0 00 | 3,240 68 |
| GENESEE & WYO INC CL A CL A | CUSIP 371559105 | | | | | | |
| 1,400 00 | 26.2400000 | 0 00 | 36,736 00 | 49,616 70 | - 12,880 70 | 0 00 | - 12,880 70 |
| GENESIS HEALTHCARE CORP COM STK | CUSIP 37184D101 | | | | | | |
| 1,000 00 | 47 2300000 | 0 00 | 47,230 00 | 35,076 28 | 12,153 72 | 0 00 | 12,153 72 |
| GENESIS MICROCHIP INC DEL COM | CUSIP 37184C103 | | | | | | |
| 2,000 00 | 10.1400000 | 0 00 | 20,280 00 | 24,001.30 | - 3,721 30 | 0 00 | - 3,721.30 |
| GENITOPE CORP COM | CUSIP 37229P507 | | | | | | |
| 600.00 | 3 5200000 | 0 00 | 2,112 00 | 4,987 38 | - 2,875 38 | 0 00 | - 2,875.38 |
| GENLYTE GROUP INC COM | CUSIP 372302109 | | | | | | |
| 1,000 00 | 78 1100000 | 0 00 | 78,110 00 | 39,998 29 | 38,111.71 | 0 00 | 38,111 71 |
| GENTEX CORP COM | CUSIP 371901109 | | | | | | |
| 5,800 00 | 15 5600000 | 0 00 | 90,248.00 | 77,172.60 | 13,075 40 | 0 00 | 13,075 40 |
| GENTIVA HLTH SVCS INC COM | CUSIP 37247A102 | | | | | | |
| 2,000.00 | 19 0600000 | 0.00 | 38,120.00 | 34,472.10 | 3,647.90 | 0 00 | 3,647.90 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|----------------------------|--------------------|-----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| GENUINE PARTS CO COM | CUSIP: 372460105 | | | | | | |
| 5,500 00 | 47 4300000 | 1,856 25 | 260,865 00 | 235,085 81 | 25,779 19 | 0 00 | 25,779 19 |
| GENWORTH FINL INC COM CL A | CUSIP 37247D106 | | | | | | |
| 12,300 00 | 34 2100000 | 0 00 | 420,783.00 | 388,913 90 | 31,869 10 | 0 00 | 31,869.10 |
| GENZYME CORP COM | CUSIP: 372917104 | | | | | | |
| 6,100 00 | 61 5800000 | 0 00 | 375,638 00 | 358,798 56 | 16,839 44 | 0 00 | 16,839 44 |
| GEO GROUP INC COM STK | CUSIP 36159R103 | | | | | | |
| 1,200 00 | 37 5200000 | 0 00 | 45,024 00 | 28,016 72 | 17,007.28 | 0 00 | 17,007 28 |
| GERON CORP COM | CUSIP 374163103 | | | | | | |
| 2,700 00 | 8 7800000 | 0 00 | 23,706 00 | 21,638 94 | 2,067 06 | 0 00 | 2,067.06 |
| GETTY IMAGES INC COM | CUSIP 374276103 | | | | | | |
| 1,000 00 | 42 8200000 | 0 00 | 42,820 00 | 53,065 11 | - 10,245 11 | 0 00 | - 10,245 11 |
| GEVITY HR INC COM STK | CUSIP: 374393106 | | | | | | |
| 1,300 00 | 23 6900000 | 0 00 | 30,797 00 | 27,109 66 | 3,687 34 | 0 00 | 3,687.34 |
| GFI GROUP INC COM STK | CUSIP 361652209 | | | | | | |
| 700 00 | 62 2600000 | 0 00 | 43,582 00 | 38,416 50 | 5,165 50 | 0 00 | 5,165 50 |
| GIANT INDS INC COM | CUSIP: 374508109 | | | | | | |
| 600 00 | 74 9500000 | 0.00 | 44,970.00 | 27,057.58 | 17,912.42 | 0 00 | 17,912.42 |
| GILEAD SCI INC COM | CUSIP: 375558103 | | | | | | |
| 10,700 00 | 64 9300000 | 0 00 | 694,751 00 | 401,902 44 | 292,848 56 | 0 00 | 292,848 56 |
| GLOBAL IMAGING SYS INC COM | CUSIP: 37934A100 | | | | | | |
| 2,600 00 | 21 9500000 | 0 00 | 57,070 00 | 46,271.43 | 10,798.57 | 0 00 | 10,798.57 |
| GLOBAL INDS LTD COM | CUSIP 379336100 | | | | | | |
| 3,700 00 | 13 0400000 | 0 00 | 48,248 00 | 58,479.61 | - 10,231 61 | 0 00 | - 10,231 61 |
| GLOBAL PMTS INC COM | CUSIP 37940X102 | | | | | | |
| 1,300 00 | 46 3000000 | 0 00 | 60,190 00 | 37,020.46 | 23,169.54 | 0 00 | 23,169 54 |
| GMX RES INC COM STK | CUSIP: 38011M108 | | | | | | |
| 700.00 | 35 5000000 | 0.00 | 24,850 00 | 22,072.58 | 2,777 42 | 0 00 | 2,777.42 |
| GNT PRIDECO INC COM STK | ISIN# US38821G1013 | CUSIP 38821G101 | | | | | |
| 2,600 00 | 39 7700000 | 0 00 | 103,402.00 | 52,217.90 | 51,184.10 | 0 00 | 51,184 10 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|---------------------------------|--------------------|----------------|----------------|----------------------|--------------|------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| GOLDMAN SACHS GROUP INC COM | CUSIP: 38141G104 | | | | | | | |
| 9,173 00 | 199 3500000 | | 0 00 | 1,828,637 55 | 982,878 37 | 845,759 18 | 0 00 | 845,759 18 |
| GOODRICH CORPORATION | CUSIP: 382388106 | | | | | | | |
| 2,500 00 | 45 5500000 | | 500 00 | 113,875 00 | 85,913 62 | 27,961 38 | 0 00 | 27,961 38 |
| GOODRICH PETE CORP COM NEW | CUSIP: 382410405 | | | | | | | |
| 1,100 00 | 36 1800000 | | 0 00 | 39,798 00 | 29,775 62 | 10,022 38 | 0 00 | 10,022 38 |
| GOODYEAR TIRE & RUBBER CO COM | CUSIP 382550101 | | | | | | | |
| 3,300 00 | 20 9900000 | | 0 00 | 69,267 00 | 61,237 20 | 8,029 80 | 0 00 | 8,029 80 |
| GOOGLE INC CL A CL A | CUSIP 38259P508 | | | | | | | |
| 5,108 00 | 460 4800000 | | 0 00 | 2,352,131 84 | 1,730,506 92 | 621,624 92 | 0 00 | 621,624 92 |
| GRACE W R & CO DEL NEW COM STK | CUSIP: 38388F108 | | | | | | | |
| 1,400 00 | 19 8000000 | | 0 00 | 27,720 00 | 16,422 62 | 11,297 38 | 0 00 | 11,297 38 |
| GRACO INC COM | CUSIP: 384109104 | | | | | | | |
| 900 00 | 39 6200000 | | 0 00 | 35,658 00 | 34,099 00 | 1,559 00 | 0 00 | 1,559 00 |
| GRAFTECH INTL LTD COM | CUSIP 384313102 | | | | | | | |
| 2,000 00 | 6.9200000 | | 0 00 | 13,840 00 | 11,132 80 | 2,707.20 | 0 00 | 2,707 20 |
| GRAINGER W W INC COM | CUSIP 384802104 | | | | | | | |
| 1,600 00 | 69 9400000 | | 0 00 | 111,904.00 | 98,197 52 | 13,706.48 | 0 00 | 13,706 48 |
| GRANITE CONST INC COM | CUSIP: 387328107 | | | | | | | |
| 1,400 00 | 50 3200000 | | 140 00 | 70,448 00 | 63,325.36 | 7,122 64 | 0 00 | 7,122 64 |
| GREAT ATLC & PAC TEA CO INC COM | CUSIP: 390064103 | | | | | | | |
| 1,000 00 | 25 7400000 | | 0.00 | 25,740.00 | 9,014 50 | 16,725 50 | 0 00 | 16,725 50 |
| GREATBATCH INC COM | CUSIP 39153L106 | | | | | | | |
| 400 00 | 26 9200000 | | 0 00 | 10,768 00 | 7,185 44 | 3,582 56 | 0 00 | 3,582.56 |
| GREATER BAY BANCORP COM | CUSIP 391648102 | | | | | | | |
| 2,500.00 | 26 3300000 | | 0 00 | 65,825 00 | 67,326.75 | - 1,501 75 | 0 00 | - 1,501 75 |
| GREENBRIER COS INC COM STK | CUSIP 393657101 | | | | | | | |
| 900 00 | 30 0000000 | | 0 00 | 27,000 00 | 25,739.08 | 1,260 92 | 0 00 | 1,260.92 |
| GREENHILL & CO INC COM | CUSIP 395259104 | | | | | | | |
| 800 00 | 73 8000000 | | 0 00 | 59,040 00 | 48,887.65 | 10,152.35 | 0.00 | 10,152 35 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| GREIF INC. CUSIP 397624107 | | | | | | | |
| 800 00 | 118 4000000 | 288 00 | 94,720 00 | 46,124 00 | 48,596 00 | 0 00 | 48,596 00 |
| GREY WOLF INC COM CUSIP 397888108 | | | | | | | |
| 8,000 00 | 6.8600000 | 0 00 | 54,880 00 | 51,809 97 | 3,070.03 | 0 00 | 3,070.03 |
| GRIFFON CORP COM CUSIP 398433102 | | | | | | | |
| 1,700 00 | 25 5000000 | 0 00 | 43,350 00 | 36,344 64 | 7,005.36 | 0 00 | 7,005 36 |
| GROUP 1 AUTOMOTIVE INC COM CUSIP 398905109 | | | | | | | |
| 900.00 | 51 7200000 | 0 00 | 46,548 00 | 54,077 32 | - 7,529 32 | 0 00 | - 7,529 32 |
| GTX INC DEL COM CUSIP 40052B108 | | | | | | | |
| 1,400 00 | 17 8400000 | 0 00 | 24,976 00 | 12,777 38 | 12,198.62 | 0 00 | 12,198 62 |
| GUESS INC COM CUSIP 401617105 | | | | | | | |
| 800 00 | 63 4300000 | 0 00 | 50,744 00 | 11,554 86 | 39,189.14 | 0 00 | 39,189 14 |
| GUITAR CTR INC COM CUSIP 402040109 | | | | | | | |
| 1,100 00 | 45 4600000 | 0 00 | 50,006 00 | 55,218 54 | - 5,212 54 | 0 00 | - 5,212 54 |
| GYMBOREE CORP COM CUSIP 403777105 | | | | | | | |
| 1,300 00 | 38 1600000 | 0 00 | 49,608 00 | 31,616 29 | 17,991 71 | 0 00 | 17,991 71 |
| HAEMONETICS CORP MASS COM CUSIP 405024100 | | | | | | | |
| 500 00 | 45 0200000 | 0 00 | 22,510 00 | 19,777.50 | 2,732 50 | 0 00 | 2,732 50 |
| HAIN CELESTIAL GROUP INC COM CUSIP 405217100 | | | | | | | |
| 1,700 00 | 31 2100000 | 0 00 | 53,057 00 | 34,237 02 | 18,819 98 | 0 00 | 18,819 98 |
| HALLIBURTON CO COM CUSIP 406216101 | | | | | | | |
| 24,500.00 | 31.0500000 | 0 00 | 760,725.00 | 430,407 44 | 330,317 56 | 0 00 | 330,317.56 |
| HANCOCK HLDG CO COM CUSIP 410120109 | | | | | | | |
| 1,400.00 | 52 8400000 | 0 00 | 73,976.00 | 75,561 98 | - 1,585.98 | 0.00 | - 1,585.98 |
| HANESBRANDS INC COM STK CUSIP 410345102 | | | | | | | |
| 2,587 00 | 23.6200000 | 0 00 | 61,104 94 | 66,824 81 | - 5,719.87 | 0.00 | - 5,719 87 |
| HANMI FINL CORP COM CUSIP 410495105 | | | | | | | |
| 2,400.00 | 22.5300000 | 144.00 | 54,072 00 | 42,323.82 | 11,748 18 | 0 00 | 11,748 18 |
| HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM CUSIP 410768105 | | | | | | | |
| 1,900 00 | 18 8900000 | 0 00 | 35,891 00 | 26,977 50 | 8,913.50 | 0 00 | 8,913 50 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2008

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|--------------|----------------------|--------|-------------|-------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| HANOVER INS GROUP INC COM | CUSIP 410867105 | | | | | | | |
| 1,400 00 | 48 8000000 | 0 00 | 68,320 00 | 47,114 20 | 21,205 80 | 0 00 | 21,205 80 | |
| HANSEN NAT CORP COM | CUSIP 411310105 | | | | | | | |
| 1,600 00 | 33 6800000 | 0 00 | 53,888 00 | 8,559 78 | 45,328.22 | 0.00 | 45,328 22 | |
| HARLAND JOHN H CO COM | CUSIP 412693103 | | | | | | | |
| 1,500 00 | 50 2000000 | 0 00 | 75,300 00 | 54,287 50 | 21,012 50 | 0 00 | 21,012 50 | |
| HARLEY DAVIDSON INC COM | CUSIP 412822108 | | | | | | | |
| 7,100 00 | 70 4700000 | 0 00 | 500,337 00 | 411,225 00 | 89,112 00 | 0 00 | 89,112 00 | |
| HARMAN INTL INDS INC NEW COM STK USD0 01 | CUSIP 413086109 | | | | | | | |
| 1,400 00 | 99 9100000 | 0 00 | 139,874 00 | 59,128.25 | 80,745 75 | 0 00 | 80,745 75 | |
| HARMONIC INC COM | CUSIP 413160102 | | | | | | | |
| 1,500 00 | 7.2700000 | 0 00 | 10,905.00 | 16,942 42 | - 6,037 42 | 0 00 | - 6,037 42 | |
| HARRAH S ENTMT INC COM STK | CUSIP 413619107 | | | | | | | |
| 4,177 00 | 82 7200000 | 0 00 | 345,521 44 | 290,549 62 | 54,971 82 | 0 00 | 54,971 82 | |
| HARRIS & HARRIS GROUP INC COM | CUSIP 413833104 | | | | | | | |
| 1,500 00 | 12 0900000 | 0 00 | 18,135 00 | 18,685 48 | - 550 48 | 0 00 | - 550 48 | |
| HARRIS CORP COM | CUSIP: 413875105 | | | | | | | |
| 2,700 00 | 45 8600000 | 0 00 | 123,822 00 | 88,012 56 | 35,809 44 | 0.00 | 35,809 44 | |
| HARSCO CORP COM | CUSIP 415864107 | | | | | | | |
| 1,400 00 | 76 1000000 | 0 00 | 106,540.00 | 79,283 02 | 27,256 98 | 0 00 | 27,256 98 | |
| HARTFORD FINL SVCS CORP - DEL COM | CUSIP 416515104 | | | | | | | |
| 7,800.00 | 93 3100000 | 3,900 00 | 727,818.00 | 558,021 32 | 169,796 68 | 0 00 | 169,796 68 | |
| HASBRO INC COM | CUSIP 418056107 | | | | | | | |
| 4,300 00 | 27 2500000 | 0 00 | 117,175.00 | 82,469.99 | 34,705.01 | 0 00 | 34,705 01 | |
| HCC INS HLDGS INC COM | CUSIP 404132102 | | | | | | | |
| 2,300.00 | 32 0900000 | 230.00 | 73,807.00 | 50,687 68 | 23,119 32 | 0 00 | 23,119 32 | |
| HEADWATERS INC COM | CUSIP 42210P102 | | | | | | | |
| 1,700 00 | 23.9600000 | 0 00 | 40,732 00 | 49,583.97 | - 8,851.97 | 0 00 | - 8,851.97 | |
| HEALTH NET INC COM | CUSIP 42222G108 | | | | | | | |
| 2,300 00 | 48 6600000 | 0 00 | 111,918 00 | 66,550 50 | 45,367 50 | 0 00 | 45,367 50 | |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| HEALTHCARE RLTY TR CUSIP 421946104 2,200 00 39 5400000 | | 0 00 | 86,988 00 | 78,104 67 | 8,883 33 | 0 00 | 8,883 33 |
| HEALTHCARE SVCS GROUP INC COM CUSIP 421906108 1,900 00 28 9600000 | | 0 00 | 55,024 00 | 37,830 14 | 17,193.86 | 0 00 | 17,193 86 |
| HEALTHEXTRAS INC COM STK CUSIP 422211102 1,500 00 24 1000000 | | 0 00 | 36,150 00 | 27,058 49 | 9,091 51 | 0 00 | 9,091 51 |
| HEALTHTRONICS INC COM STK CUSIP 42222L107 2,300 00 6 6600000 | | 0 00 | 15,318 00 | 28,744 94 | - 13,426 94 | 0 00 | - 13,426 94 |
| HEALTHWAYS INC COM STK CUSIP 422245100 1,200 00 47 7100000 | | 0 00 | 57,252.00 | 37,315 78 | 19,936 22 | 0 00 | 19,936 22 |
| HEARST-ARGYLE T V INC COM CUSIP 422317107 2,400.00 25 5000000 | | 0 00 | 61,200 00 | 62,669 04 | - 1,469 04 | 0 00 | - 1,469 04 |
| HECLA MNG CO COM CUSIP 422704106 2,400 00 7 6600000 | | 0 00 | 18,384 00 | 13,240.92 | 5,143 08 | 0 00 | 5,143 08 |
| HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 CUSIP 422819102 1,000 00 42 3600000 | | 0 00 | 42,360 00 | 31,469 49 | 10,890 51 | 0 00 | 10,890 51 |
| HEINZ H J CO COM CUSIP 423074103 8,700 00 45 0100000 | | 3,045 00 | 391,587 00 | 334,778 70 | 56,808.30 | 0 00 | 56,808 30 |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP 42330P107 2,818 00 31 3700000 | | 0 00 | 88,400 66 | 78,356 81 | 10,043 85 | 0 00 | 10,043 85 |
| HELMERICH & PAYNE INC COM CUSIP 423452101 2,000 00 24 4700000 | | 0 00 | 48,940 00 | 37,941 00 | 10,999.00 | 0 00 | 10,999 00 |
| HENRY JACK & ASSOC INC COM CUSIP 426281101 3,200.00 21 4000000 | | 0 00 | 68,480 00 | 66,300 12 | 2,179.88 | 0 00 | 2,179 88 |
| HERLEY INDS INC DEL COM CUSIP 427398102 2,600 00 16 1900000 | | 0 00 | 42,094 00 | 29,121 56 | 12,972 44 | 0.00 | 12,972 44 |
| HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM CUSIP 427866108 3,500 00 49 8000000 | | 0 00 | 174,300 00 | 146,721 91 | 27,578.09 | 0 00 | 27,578.09 |
| HERTZ GLOBAL HLDGS INC COM CUSIP 42805T105 2,200.00 17.3900000 | | 0.00 | 38,258.00 | 36,916.00 | 1,342.00 | 0 00 | 1,342.00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| HESS CORP COM STK CUSIP 42809H107 | | | | | | | |
| 5,400 00 49 5700000 | | 520 00 | 267,678 00 | 169,093 13 | 98,584 87 | 0 00 | 98,584 87 |
| HEWITT ASSOCS INC CL A COM CUSIP 42822Q100 | | | | | | | |
| 2,700 00 25 7500000 | | 0 00 | 69,525 00 | 67,652 02 | 1,872 98 | 0 00 | 1,872 98 |
| HEWLETT PACKARD CO COM CUSIP 428236103 | | | | | | | |
| 68,200.00 41 1900000 | | 5,416 00 | 2,809,158 00 | 1,138,324 62 | 1,670,833 38 | 0 00 | 1,670,833 38 |
| HEXCEL CORP NEW COM CUSIP 428291108 | | | | | | | |
| 1,700 00 17.4100000 | | 0 00 | 29,597 00 | 24,602 90 | 4,994 10 | 0 00 | 4,994 10 |
| HIBBETT SPORTING GOODS INC COM CUSIP 428565105 | | | | | | | |
| 1,600 00 30 5300000 | | 0 00 | 48,848 00 | 39,471 66 | 9,376 34 | 0 00 | 9,376 34 |
| HIGHLAND HOSPITALITY CORP COM CUSIP 430141101 | | | | | | | |
| 3,800 00 14 2500000 | | 836 00 | 54,150 00 | 40,664 14 | 13,485 86 | 0 00 | 13,485 86 |
| HIGHWOODS PPTYS INC COM CUSIP 431284108 | | | | | | | |
| 2,700 00 40 7600000 | | 0 00 | 110,052 00 | 66,578 51 | 43,473.49 | 0 00 | 43,473 49 |
| HILLENBRAND IND INC COM CUSIP 431573104 | | | | | | | |
| 1,400 00 56 9300000 | | 0 00 | 79,702 00 | 76,061 51 | 3,640 49 | 0 00 | 3,640 49 |
| HILTON HOTELS CORP COM CUSIP 432848109 | | | | | | | |
| 8,500 00 34 9000000 | | 0 00 | 296,650.00 | 193,674 05 | 102,975 95 | 0 00 | 102,975 95 |
| HLTH CARE PPTY INVS INC COM CUSIP 421915109 | | | | | | | |
| 50,330.00 36 8200000 | | 0 00 | 1,853,150 60 | 1,546,098 96 | 307,051 64 | 0 00 | 307,051 64 |
| HLTH MGMT ASSOC INC NEW CL A COM CUSIP 421933102 | | | | | | | |
| 5,100.00 21.1100000 | | 0 00 | 107,661 00 | 113,537 58 | - 5,876.58 | 0 00 | - 5,876.58 |
| HNI CORP COM CUSIP 404251100 | | | | | | | |
| 1,000 00 44 4100000 | | 0 00 | 44,410 00 | 47,548 02 | - 3,138 02 | 0 00 | - 3,138 02 |
| HOLLY CORP COM PAR \$0 01 CUSIP 435758305 | | | | | | | |
| 1,400 00 51 4000000 | | 112.00 | 71,960 00 | 55,832 00 | 16,128 00 | 0.00 | 16,128 00 |
| HOLOGIC INC COM CUSIP 436440101 | | | | | | | |
| 1,500 00 47 2800000 | | 0 00 | 70,920.00 | 27,122 10 | 43,797 90 | 0.00 | 43,797.90 |
| HOME DEPOT INC COM CUSIP 437076102 | | | | | | | |
| 51,300.00 40.1600000 | | 0.00 | 2,060,208.00 | 2,088,526 54 | - 28,318 54 | 0 00 | - 28,318.54 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------------------------|---------------------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| HOME PROPS INC COM CUSIP 437306103 1,600 00 59 2700000 | | 0 00 | 94,832 00 | 62,851 44 | 31,980 56 | 0 00 | 31,980 56 |
| HOME SOLUTIONS AMER INC COM STK CUSIP 437355100 2,400.00 5 8600000 | | 0 00 | 14,064 00 | 14,795 52 | - 731 52 | 0 00 | - 731 52 |
| HOMEBANC CORP GA COM CUSIP 43738R109 4,800 00 4 2300000 | | 960 00 | 20,304 00 | 38,287 20 | - 17,983 20 | 0 00 | - 17,983 20 |
| HONEYWELL INTL INC COM STK CUSIP. 438516106 21,100.00 45 2400000 | | 0 00 | 954,564 00 | 773,253 35 | 181,310 65 | 0 00 | 181,310 65 |
| HORNBECK OFFSHORE SVCS INC NEW COM CUSIP 440543106 1,000 00 35 7000000 | | 0 00 | 35,700 00 | 35,490 50 | 209 50 | 0 00 | 209 50 |
| HOSPIRA INC COM CUSIP 441060100 3,300 00 33 5800000 | | 0 00 | 110,814 00 | 98,652 87 | 12,161 13 | 0 00 | 12,161 13 |
| HOSPITALITY PPTYS TR COM SH BEN INT CUSIP 44106M102 600 00 47 5300000 | | 0 00 | 28,518 00 | 25,697 55 | 2,820.45 | 0 00 | 2,820 45 |
| HOST HOTELS & RESORTS INC CUSIP 44107P104 133,003 00 24 5500000 | | 33,250 75 | 3,265,223 65 | 2,180,809 84 | 1,084,413 81 | 0 00 | 1,084,413 81 |
| HOT TOPIC INC COM CUSIP. 441339108 900 00 13 3400000 | | 0 00 | 12,006 00 | 17,386.74 | - 5,380.74 | 0 00 | - 5,380 74 |
| HOUSTON WIRE & CABLE CO COM STK CUSIP 44244K109 700 00 20 9000000 | | 0 00 | 14,630 00 | 14,730 03 | - 100 03 | 0 00 | - 100 03 |
| HSTN EXPL CO COM CUSIP 442120101 1,100 00 51.7800000 | | 0 00 | 56,958 00 | 58,756 00 | - 1,798 00 | 0 00 | - 1,798 00 |
| HUB GROUP INC CL A CUSIP 443320106 2,000 00 27.5500000 | | 0 00 | 55,100 00 | 26,454 16 | 28,645 84 | 0 00 | 28,645 84 |
| HUBBELL INC CL B COM CUSIP. 443510201 1,500 00 45.2100000 | | 495 00 | 67,815.00 | 74,411 52 | - 6,596.52 | 0 00 | - 6,596 52 |
| HUDSON CITY BANCORP INC COM STK CUSIP 443683107 17,497 00 13 8800000 | | 0 00 | 242,858.36 | 207,518.36 | 35,340 00 | 0 00 | 35,340 00 |
| HUDSON HIGHLAND GROUP INC COM CUSIP 443792106 1,400 00 16 6800000 | | 0 00 | 23,352.00 | 20,257.85 | 3,094.15 | 0 00 | 3,094.15 |

Portfolio Statement

31 DEC 2008

Account number UMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| HUMAN GENOME SCIENCES INC COM CUSIP 444903108 | | | | | | | |
| 4,600 00 | 12 4400000 | 0 00 | 57,224 00 | 52,415 69 | 4,808 31 | 0 00 | 4,808 31 |
| HUMANA INC COM CUSIP 444859102 | | | | | | | |
| 3,600 00 | 55 3100000 | 0 00 | 199,116.00 | 132,927.30 | 66,188 70 | 0 00 | 66,188 70 |
| HUNT J B TRANS SVCS INC COM CUSIP: 445658107 | | | | | | | |
| 1,900 00 | 20 7700000 | 0 00 | 39,463 00 | 45,992 93 | - 6,529 93 | 0 00 | - 6,529.93 |
| HUNTINGTON BANCSHARES INC COM CUSIP 446150104 | | | | | | | |
| 7,900 00 | 23 7500000 | 1,975 00 | 187,625 00 | 181,201 20 | 6,423 80 | 0 00 | 6,423 80 |
| HUNTSMAN CORP COM STK CUSIP 447011107 | | | | | | | |
| 2,000 00 | 18 9700000 | 0 00 | 37,940 00 | 36,541 00 | 1,399 00 | 0 00 | 1,399 00 |
| HUTCHINSON TECH INC COM CUSIP 448407106 | | | | | | | |
| 1,400 00 | 23 5700000 | 0 00 | 32,998 00 | 38,160 39 | - 5,162.39 | 0 00 | - 5,162 39 |
| HYDRIL CO COM CUSIP 448774109 | | | | | | | |
| 1,000 00 | 75 1900000 | 0 00 | 75,190 00 | 53,351 90 | 21,838 10 | 0 00 | 21,838 10 |
| HYPERION SOLUTIONS CORP COM CUSIP 44914M104 | | | | | | | |
| 2,050 00 | 35 9400000 | 0 00 | 73,677 00 | 63,317 65 | 10,359 35 | 0 00 | 10,359 35 |
| I-FLOW CORP COM NEW CUSIP 449520303 | | | | | | | |
| 1,200 00 | 14 9500000 | 0 00 | 17,940 00 | 20,848 76 | - 2,908 76 | 0 00 | - 2,908 76 |
| IAC / INTERACTIVECORP COM NEW STK CUSIP 44919P300 | | | | | | | |
| 5,450 00 | 37 1600000 | 0 00 | 202,522 00 | 167,727 66 | 34,794 34 | 0 00 | 34,794 34 |
| ICONIX BRAND GROUP INC COM CUSIP 451055107 | | | | | | | |
| 200 00 | 19 3900000 | 0 00 | 3,878.00 | 3,725 00 | 153.00 | 0 00 | 153 00 |
| ICOS CORP COM CUSIP 449295104 | | | | | | | |
| 2,400 00 | 33 7900000 | 0.00 | 81,096 00 | 56,337 63 | 24,758 37 | 0 00 | 24,758.37 |
| IDACORP INC COM CUSIP 451107106 | | | | | | | |
| 2,300 00 | 38.6500000 | 0 00 | 88,895.00 | 69,141 50 | 19,753.50 | 0.00 | 19,753 50 |
| IDEARC INC COM STK CUSIP 451663108 | | | | | | | |
| 4,513 00 | 28 6500000 | 0 00 | 129,297.45 | 118,876 52 | 10,420 93 | 0 00 | 10,420.93 |
| IDENIX PHARMACEUTICALS INC COM CUSIP 45166R204 | | | | | | | |
| 1,000 00 | 8.6900000 | 0.00 | 8,690.00 | 12,054 00 | - 3,364 00 | 0 00 | - 3,364 00 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| IDEX CORP COM CUSIP 45167R104 | | | | | | | |
| 1,900 00 | 47 4100000 | 0.00 | 90,079.00 | 72,991.49 | 17,087.51 | 0 00 | 17,087.51 |
| IDEXX LABS INC CUSIP 45168D104 | | | | | | | |
| 1,300 00 | 79 3000000 | 0 00 | 103,090.00 | 72,857.52 | 30,232.48 | 0 00 | 30,232.48 |
| II-VI INC COM CUSIP 902104108 | | | | | | | |
| 1,600 00 | 27 9400000 | 0 00 | 44,704.00 | 29,389.03 | 15,314.97 | 0 00 | 15,314.97 |
| IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 | | | | | | | |
| 2,600 00 | 16 3700000 | 0 00 | 42,562.00 | 24,151.92 | 18,410.08 | 0 00 | 18,410.08 |
| ILL TOOL WKS INC COM CUSIP 452308109 | | | | | | | |
| 13,000.00 | 46 1900000 | 2,730.00 | 600,470.00 | 580,117.16 | 20,352.84 | 0 00 | 20,352.84 |
| ILLUMINA INC COM CUSIP: 452327109 | | | | | | | |
| 1,500 00 | 39 3100000 | 0 00 | 58,965.00 | 44,452.95 | 14,512.05 | 0 00 | 14,512.05 |
| IMATION CORP COM CUSIP. 45245A107 | | | | | | | |
| 700 00 | 46 4300000 | 0 00 | 32,501.00 | 24,434.64 | 8,066.36 | 0 00 | 8,066.36 |
| IMCLONE SYS INC COM CUSIP 45245W109 | | | | | | | |
| 2,000 00 | 26 7600000 | 0 00 | 53,520.00 | 82,549.04 | - 29,029.04 | 0 00 | - 29,029.04 |
| IMMUCOR INC COM STK CUSIP 452526106 | | | | | | | |
| 2,400 00 | 29 2300000 | 0 00 | 70,152.00 | 57,512.92 | 12,639.08 | 0 00 | 12,639.08 |
| IMPERIAL SUGAR CO NEW COM NEW COM NEW CUSIP 453096208 | | | | | | | |
| 900 00 | 24 2100000 | 0 00 | 21,789.00 | 23,181.03 | - 1,392.03 | 0 00 | - 1,392.03 |
| IMS HLTH INC COM STK CUSIP 449934108 | | | | | | | |
| 4,100 00 | 27.4800000 | 0 00 | 112,668.00 | 94,996.36 | 17,671.64 | 0.00 | 17,671.64 |
| INCYTE CORP COM CUSIP 45337C102 | | | | | | | |
| 1,700 00 | 5 8400000 | 0.00 | 9,928.00 | 12,682.94 | - 2,754.94 | 0 00 | - 2,754.94 |
| INDYMAC BANCORP INC COM CUSIP 456607100 | | | | | | | |
| 2,000 00 | 45 1600000 | 0 00 | 90,320.00 | 77,510.82 | 12,809.18 | 0 00 | 12,809.18 |
| INFINITY PPTY & CAS CORP COM CUSIP 45665Q103 | | | | | | | |
| 1,200 00 | 48 3900000 | 0.00 | 58,068.00 | 39,463.54 | 18,604.46 | 0 00 | 18,604.46 |
| INFOCROSSING INC COM CUSIP 45664X109 | | | | | | | |
| 1,600.00 | 16 3000000 | 0.00 | 26,080.00 | 28,327.15 | - 2,247.15 | 0.00 | - 2,247.15 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2008

Account Name LUMINA FOUNDATION Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|--------------------|-----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| INFORMATICA CORP COM | CUSIP 45666Q102 | | | | | | |
| 3,200 00 | 12 2100000 | 0 00 | 39,072 00 | 26,791 92 | 12,280 08 | 0 00 | - 12,280 08 |
| INGRAM MICRO INC CL A | CUSIP 457153104 | | | | | | |
| 2,600.00 | 20 4100000 | 0 00 | 53,066 00 | 37,700 00 | 15,366 00 | 0 00 | 15,366.00 |
| INNOVATIVE SOLUTIONS & SUPPORT INC COM | ISIN US45769N1054 | CUSIP 45769N105 | | | | | |
| 1,200 00 | 17 0300000 | 0 00 | 20,436 00 | 24,240 24 | - 3,804 24 | 0 00 | - 3,804 24 |
| INPHONIC INC COM | CUSIP 45772G105 | | | | | | |
| 1,800 00 | 11.0900000 | 0 00 | 19,962.00 | 21,099 58 | - 1,137 58 | 0 00 | - 1,137 58 |
| INPUT/OUTPUT INC COM | CUSIP 457652105 | | | | | | |
| 1,400 00 | 13 6300000 | 0 00 | 19,082 00 | 8,999 34 | 10,082 66 | 0 00 | 10,082 66 |
| INSIGHT ENTERPRISES INC COM | CUSIP 45765U103 | | | | | | |
| 2,200 00 | 18 8700000 | 0 00 | 41,514 00 | 18,059 58 | 23,454 42 | 0 00 | 23,454 42 |
| INSITUFORM TECHNOLOGIES INC CL A COM | CUSIP 457667103 | | | | | | |
| 1,300 00 | 25 8600000 | 0 00 | 33,618 00 | 20,620 44 | 12,997 56 | 0 00 | 12,997 56 |
| INSTEEL INDS INC COM | CUSIP 45774W108 | | | | | | |
| 800.00 | 17 7900000 | 24 00 | 14,232 00 | 19,343 92 | - 5,111 92 | 0 00 | - 5,111 92 |
| INTEGRATED DEVICE TECHNOLOGY INC COM | CUSIP 458118106 | | | | | | |
| 4,030.00 | 15 4800000 | 0 00 | 62,384.40 | 46,198.09 | 16,186 31 | 0 00 | 16,186 31 |
| INTEL CORP COM | CUSIP: 458140100 | | | | | | |
| 141,500 00 | 20 2500000 | 0 00 | 2,865,375 00 | 3,208,777 80 | - 343,402 80 | 0 00 | - 343,402 80 |
| INTER TEL INC DE COM | CUSIP 458372109 | | | | | | |
| 1,400 00 | 22 1600000 | 112 00 | 31,024 00 | 32,983.95 | - 1,959 95 | 0 00 | - 1,959 95 |
| INTERACTIVE DATA CORP COM | CUSIP 45840J107 | | | | | | |
| 800 00 | 24 0400000 | 0 00 | 19,232 00 | 17,172 00 | 2,060 00 | 0 00 | 2,060 00 |
| INTERCONTINENTALEXCHANGE INC COM | CUSIP 45865V100 | | | | | | |
| 1,370 00 | 107 9000000 | 0 00 | 147,823.00 | 109,498.00 | 38,325 00 | 0 00 | 38,325.00 |
| INTERDIGITAL COMMUNICATIONS CORP COM | CUSIP 45866A105 | | | | | | |
| 1,700.00 | 33 5500000 | 0 00 | 57,035 00 | 40,913 01 | 16,121.99 | 0 00 | 16,121.99 |
| INTERFACE INC CL A | CUSIP 458665106 | | | | | | |
| 300.00 | 14.2200000 | 0.00 | 4,266.00 | 4,443 00 | - 177.00 | 0 00 | - 177.00 |

Portfolio Statement

31 DEC 2008

Account Name LUMINA FOUNDATION Account number LUMIN

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|----------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| INTERMUNE INC COM CUSIP: 45884X103 | 500 00 30 7500000 | 0 00 | 15,375 00 | 5,703 87 | 9,671 13 | 0 00 | 9,671 13 |
| INTERNATIONAL BUSINESS MACHS CORP COM COM CUSIP 459200101 | 37,700 00 97 1500000 | 0 00 | 3,662,555 00 | 3,319,555.76 | 342,999.24 | 0 00 | 342,999 24 |
| INTERNATIONAL SPEEDWAY CORP CL A CUSIP 460335201 | 1,100 00 51 0400000 | 0 00 | 56,144 00 | 59,862 66 | - 3,718 66 | 0 00 | - 3,718 66 |
| INTERNET CAP GROUP INC COM NEW CUSIP 46059C205 | 2,500 00 10 2600000 | 0 00 | 25,650 00 | 19,148 89 | 6,501 11 | 0 00 | 6,501 11 |
| INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 | 13,300 00 12 2400000 | 0 00 | 162,792 00 | 182,186 19 | - 19,394 19 | 0 00 | - 19,394 19 |
| INTERSIL CORP CUSIP 46069S109 | 3,100 00 23 9200000 | 0 00 | 74,152 00 | 46,803 79 | 27,348 21 | 0 00 | 27,348 21 |
| INTERVOICE INC COM CUSIP 461142101 | 2,600 00 7 6600000 | 0 00 | 19,916.00 | 29,671 98 | - 9,755 98 | 0 00 | - 9,755 98 |
| INTERWOVEN INC COM NEW CUSIP: 46114T508 | 2,600 00 14 6700000 | 0 00 | 38,142 00 | 24,239 90 | 13,902 10 | 0 00 | 13,902 10 |
| INTEVAC INC COM CUSIP. 461148108 | 1,100.00 25.9500000 | 0.00 | 28,545.00 | 23,828 20 | 4,716 80 | 0 00 | 4,716.80 |
| INTL FLAVORS & FRAGRANCES INC COM CUSIP 459506101 | 3,100 00 49 1600000 | 315 00 | 152,396 00 | 141,132 52 | 11,263 48 | 0 00 | 11,263 48 |
| INTL GAME TECH COM CUSIP. 459902102 | 8,200 00 46 2000000 | 1,066 00 | 378,840 00 | 262,127 12 | 116,712 88 | 0 00 | 116,712 88 |
| INTL PAPER CO COM CUSIP 460146103 | 10,740 00 34 1000000 | 0 00 | 366,234 00 | 381,950 96 | - 15,716.96 | 0 00 | - 15,716.96 |
| INTL RECTIFIER CORP COM CUSIP. 460254105 | 1,500 00 38 5300000 | 0 00 | 57,795 00 | 63,314 96 | - 5,519 96 | 0 00 | - 5,519 96 |
| INTL SEC EXCHANGE HOLDINGS INC CUSIP. 46031W204 | 600 00 46 7900000 | 0 00 | 28,074.00 | 24,550 98 | 3,523 02 | 0.00 | 3,523 02 |
| INTRALASE CORP COM STK CUSIP 461169104 | 300.00 22.3800000 | 0 00 | 6,714.00 | 5,814 33 | 899.67 | 0 00 | 899.67 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|---|--------------------------------------|---------------------------|--------------|------------|----------------------|-------------|-------------|
| | | | | | Market | Translation | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| INTUIT COM CUSIP 461202103 8,000 00 | 30 5100000 | 0 00 | 244,080 00 | 168,373 41 | 75,706 59 | 0 00 | 75,706 59 |
| INTUITIVE SURGICAL INC COM NEW STK CUSIP. 46120E602 800 00 | 95 9000000 | 0 00 | 76,720.00 | 37,225.34 | 39,494 66 | 0 00 | 39,494 66 |
| INVACARE CORP COM CUSIP 461203101 600 00 | 24 5500000 | 7 50 | 14,730 00 | 27,939 00 | - 13,209 00 | 0 00 | - 13,209.00 |
| INVENTIV HEALTH INC COM STK CUSIP 46122E105 1,200 00 | 35 3500000 | 0 00 | 42,420 00 | 26,743 24 | 15,676 76 | 0 00 | 15,676 76 |
| INVESTORS FINL SVCS CORP DEL COM CUSIP 461915100 1,400 00 | 42 6700000 | 0 00 | 59,738 00 | 70,481.62 | - 10,743 62 | 0 00 | - 10,743 62 |
| INVITROGEN CORP COM CUSIP 46185R100 1,700 00 | 56 5900000 | 0 00 | 96,203 00 | 113,953 04 | - 17,750 04 | 0 00 | - 17,750 04 |
| INVT TECH GROUP INC NEW COM CUSIP 46145F105 800 00 | 42 8800000 | 0 00 | 34,304 00 | 16,249 36 | 18,054 64 | 0 00 | 18,054 64 |
| IOWA TELECOMMUNICATION SVCS INC COM STK CUSIP 462594201 1,600 00 | 19 7100000 | 648 00 | 31,536.00 | 30,315 00 | 1,221 00 | 0 00 | 1,221 00 |
| IPASS INC COM CUSIP 46261V108 3,400 00 | 5 8800000 | 0 00 | 19,992 00 | 20,521.42 | - 529 42 | 0 00 | - 529 42 |
| IRIS INTL INC COM STK CUSIP 46270W105 1,200 00 | 12 6500000 | 0 00 | 15,180 00 | 20,452 08 | - 5,272 08 | 0 00 | - 5,272 08 |
| IRON MTN INC COM STK CUSIP: 462846106 3,100 00 | 41 3400000 | 0.00 | 128,154.00 | 99,481 69 | 28,672 31 | 0 00 | 28,672 31 |
| ISIS PHARMACEUTICALS COM CUSIP: 464330109 3,100 00 | 11 1200000 | 0 00 | 34,472 00 | 16,897.79 | 17,574 21 | 0.00 | 17,574 21 |
| ISLE CAPRI CASINOS INC COM CUSIP 464592104 1,200 00 | 26.5800000 | 0 00 | 31,896 00 | 30,118.49 | 1,777 51 | 0 00 | 1,777.51 |
| ISTAR FINL INC COM CUSIP 45031U101 4,300 00 | 47 8200000 | 0 00 | 205,626 00 | 180,261 31 | 25,364 69 | 0 00 | 25,364 69 |
| ITLA CAP CORP COM CUSIP. 450565106 700 00 | 57 9100000 | 105 00 | 40,537.00 | 37,294 74 | 3,242 26 | 0 00 | 3,242 26 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Unrealized gain/loss | Translation | Total |
|--|--------------------------------------|---------------------------|--------------|------------|-------------|----------------------|-------------|-------------|
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| ITRON INC COM STK NPV CUSIP 465741106 1,000 00 51.8400000 | | 0 00 | 51,840 00 | 40,225 24 | 11,614.76 | | 0 00 | 11,614 76 |
| ITT CORP INC COM CUSIP 450911102 3,800 00 56 8200000 | | 418 00 | 215,916 00 | 162,706 00 | 53,210 00 | | 0 00 | 53,210 00 |
| ITT EDL SVCS INC COM CUSIP 45068B109 900 00 66 3700000 | | 0 00 | 59,733 00 | 54,585 00 | 5,148 00 | | 0 00 | 5,148 00 |
| IXIA COM CUSIP 45071R109 700 00 9.6000000 | | 0 00 | 6,720 00 | 10,910 42 | - 4,190 42 | | 0 00 | - 4,190 42 |
| J CREW GROUP INC COM CUSIP 46612H402 200 00 38 5500000 | | 0 00 | 7,710 00 | 7,530 00 | 180 00 | | 0 00 | 180 00 |
| JABIL CIRCUIT INC COM CUSIP 466313103 3,800 00 24 5500000 | | 0 00 | 93,290 00 | 92,422 89 | 867 11 | | 0 00 | 867 11 |
| JACK IN THE BOX INC COM CUSIP 466367109 700 00 61 0400000 | | 0 00 | 42,728 00 | 24,105 98 | 18,622 02 | | 0 00 | 18,622 02 |
| JACKSON HEWITT TX SVC INC COM CUSIP 468202106 1,500 00 33 9700000 | | 180 00 | 50,955 00 | 33,465 97 | 17,489 03 | | 0 00 | 17,489 03 |
| JACOBS ENGR GROUP INC COM CUSIP 469814107 1,200 00 81 5400000 | | 0.00 | 97,848.00 | 61,226 44 | 36,621 56 | | 0 00 | 36,621 56 |
| JACUZZI BRANDS INC COM CUSIP 469865109 3,800 00 12 4300000 | | 0 00 | 47,234 00 | 36,572 16 | 10,661 84 | | 0 00 | 10,661 84 |
| JAKKS PAC INC COM CUSIP 47012E106 1,200 00 21.8400000 | | 0 00 | 26,208 00 | 26,276 25 | - 68 25 | | 0 00 | - 68.25 |
| JAMES RIV COAL CO COM NEW STK CUSIP 470355207 1,500 00 9.2800000 | | 0 00 | 13,920 00 | 34,447.34 | - 20,527 34 | | 0 00 | - 20,527 34 |
| JANUS CAP GROUP INC COM CUSIP 47102X105 4,700.00 21 5900000 | | 0 00 | 101,473.00 | 69,461 39 | 32,011.61 | | 0 00 | 32,011 61 |
| JARDEN CORP COM CUSIP 471109108 1,400 00 34 7900000 | | 0 00 | 48,706.00 | 42,723 33 | 5,982 67 | | 0 00 | 5,982 67 |
| JDA SOFTWARE GROUP INC COM CUSIP 46612K108 1,700.00 13.7700000 | | 0 00 | 23,409.00 | 20,518 48 | 2,890 52 | | 0.00 | 2,890.52 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--|--------------------|----------------|--------------|----------------------|--------------|-------------|-------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 CUSIP 46612J507 | 4,550.00 | 16 6600000 | 0.00 | 75,803.00 | 79,935.58 | - 4,132.58 | 0.00 | - 4,132.58 |
| JEFFERIES GROUP INC NEW COM CUSIP 472319102 | 2,200.00 | 26 8200000 | 0.00 | 59,004.00 | 42,718.62 | 16,285.38 | 0.00 | 16,285.38 |
| JETBLUE AWYS CORP COM CUSIP 477143101 | 5,700.00 | 14 2000000 | 0.00 | 80,940.00 | 59,840.93 | 21,099.07 | 0.00 | 21,099.07 |
| JOHNSON & JOHNSON COM CUSIP 478160104 | 73,100.00 | 66 0200000 | 0.00 | 4,826,062.00 | 4,413,718.09 | 412,343.91 | 0.00 | 412,343.91 |
| JOHNSON CTL INC COM CUSIP 478366107 | 5,200.00 | 85 9200000 | 1,716.00 | 446,784.00 | 338,817.39 | 107,966.61 | 0.00 | 107,966.61 |
| JONES APPAREL GROUP INC COM CUSIP 480074103 | 2,500.00 | 33 4300000 | 0.00 | 83,575.00 | 84,893.78 | - 1,318.78 | 0.00 | - 1,318.78 |
| JONES LANG LASALLE INC COM STK CUSIP 48020Q107 | 1,100.00 | 92 1700000 | 0.00 | 101,387.00 | 39,674.02 | 61,712.98 | 0.00 | 61,712.98 |
| JOS A BK CLOTHIERS INC COM CUSIP 480838101 | 1,075.00 | 29 3500000 | 0.00 | 31,551.25 | 25,349.80 | 6,201.45 | 0.00 | 6,201.45 |
| JOY GLOBAL INC COM CUSIP 481165108 | 3,000.00 | 48 3400000 | 0.00 | 145,020.00 | 71,043.50 | 73,976.50 | 0.00 | 73,976.50 |
| JPMORGAN CHASE & CO COM CUSIP 46625H100 | 84,500.00 | 48 3000000 | 0.00 | 4,081,350.00 | 3,451,146.19 | 630,203.81 | 0.00 | 630,203.81 |
| JUNIPER NETWORKS INC COM CUSIP 48203R104 | 13,100.00 | 18 9400000 | 0.00 | 248,114.00 | 313,759.08 | - 65,645.08 | 0.00 | - 65,645.08 |
| JUPITERMEDIA CORP COM CUSIP 48207D101 | 1,200.00 | 7 9200000 | 0.00 | 9,504.00 | 22,197.27 | - 12,693.27 | 0.00 | - 12,693.27 |
| J2 GLOBAL COMMUNICATONS INC COM NEW CUSIP 46626E205 | 1,800.00 | 27 2500000 | 0.00 | 49,050.00 | 41,395.30 | 7,654.70 | 0.00 | 7,654.70 |
| K.V PHARMACEUTICAL CL A CUSIP 482740206 | 800.00 | 23 7800000 | 0.00 | 19,024.00 | 16,627.14 | 2,396.86 | 0.00 | 2,396.86 |
| K-SWISS INC CL A CUSIP 482686102 | 1,400.00 | 30 7400000 | 70.00 | 43,036.00 | 42,349.38 | 686.62 | 0.00 | 686.62 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| KAYDON CORP COM CUSIP 486587108 | | | | | | | |
| 1,400 00 | 39 7400000 | 168 00 | 55,636 00 | 52,190 60 | 3,445 40 | 0 00 | 3,445 40 |
| KB HOME COM CUSIP 48666K109 | | | | | | | |
| 1,700 00 | 51.2800000 | 0 00 | 87,176 00 | 103,547.04 | - 16,371 04 | 0 00 | - 16,371 04 |
| KELLOGG CO COM CUSIP 487836108 | | | | | | | |
| 6,800 00 | 50 0600000 | 0 00 | 340,408 00 | 308,165 82 | 32,242 18 | 0 00 | 32,242 18 |
| KELLWOOD CO COM CUSIP 488044108 | | | | | | | |
| 1,500 00 | 32 5200000 | 0 00 | 48,780.00 | 43,426 13 | 5,353 87 | 0 00 | 5,353 87 |
| KEMET CORP COM CUSIP 488360108 | | | | | | | |
| 2,200 00 | 7 3000000 | 0 00 | 16,060 00 | 18,470 00 | - 2,410.00 | 0 00 | - 2,410 00 |
| KENDLE INTL INC COM CUSIP 48880L107 | | | | | | | |
| 800 00 | 31 4500000 | 0 00 | 25,160 00 | 28,804 65 | - 3,644 65 | 0 00 | - 3,644 65 |
| KENNAMETAL INC CAP CUSIP 489170100 | | | | | | | |
| 900 00 | 58 8500000 | 0 00 | 52,965.00 | 45,205 83 | 7,759 17 | 0 00 | 7,759 17 |
| KENSEY NASH CORP COM CUSIP 490057106 | | | | | | | |
| 900 00 | 31 8000000 | 0 00 | 28,620 00 | 28,648 10 | - 28 10 | 0 00 | - 28 10 |
| KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015 CUSIP 492515101 | | | | | | | |
| 1,600 00 | 13 3000000 | 0 00 | 21,280 00 | 22,862.95 | - 1,582 95 | 0 00 | - 1,582 95 |
| KEYCORP NEW COM CUSIP 493267108 | | | | | | | |
| 11,300.00 | 38 0300000 | 0 00 | 429,739.00 | 383,812 48 | 45,926 52 | 0 00 | 45,926 52 |
| KEYSPAN CORP COM CUSIP 49337W100 | | | | | | | |
| 4,700.00 | 41 1800000 | 0 00 | 193,546 00 | 186,200 16 | 7,345 84 | 0 00 | 7,345 84 |
| KILROY RLTY CORP COM CUSIP 49427F108 | | | | | | | |
| 10,813.00 | 78 0000000 | 5,730 89 | 843,414.00 | 666,413 08 | 177,000 92 | 0 00 | 177,000 92 |
| KIMBERLY-CLARK CORP COM CUSIP 494368103 | | | | | | | |
| 12,000 00 | 67 9500000 | 5,880 00 | 815,400 00 | 772,970 98 | 42,429 02 | 0 00 | 42,429 02 |
| KIMCO RLTY CORP COM CUSIP 49446R109 | | | | | | | |
| 48,587.00 | 44 9500000 | 17,491 32 | 2,183,985 65 | 1,486,465 89 | 697,519 76 | 0 00 | 697,519.76 |
| KINDER MORGAN INC COM STK CUSIP 49455P101 | | | | | | | |
| 2,900.00 | 105 7500000 | 0 00 | 306,675 00 | 237,529.69 | 69,145 31 | 0.00 | 69,145 31 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--|--------------------|----------------|----------------|----------------------|------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| KINDRED HEALTHCARE INC COM STK CUSIP 494580103 | | | | | | | | |
| 1,300 00 | 25 2500000 | | 0 00 | 32,825 00 | 33,862.00 | - 1,037 00 | 0 00 | - 1,037 00 |
| KINETIC CONCEPTS INC COM NEW CUSIP 49460W208 | | | | | | | | |
| 1,000 00 | 39 5500000 | | 0 00 | 39,550 00 | 62,239 50 | - 22,689 50 | 0 00 | - 22,689 50 |
| KING PHARMACEUTICALS INC COM CUSIP 495582108 | | | | | | | | |
| 5,000 00 | 15 9200000 | | 0 00 | 79,600 00 | 55,975 47 | 23,624 53 | 0 00 | 23,624 53 |
| KIRBY CORP COM CUSIP 497266106 | | | | | | | | |
| 1,800 00 | 34 1300000 | | 0 00 | 61,434 00 | 66,267 00 | - 4,833 00 | 0 00 | - 4,833 00 |
| KLA-TENCOR CORP CUSIP 482480100 | | | | | | | | |
| 4,200 00 | 49 7500000 | | 0 00 | 208,950 00 | 195,317 31 | 13,632 69 | 0 00 | 13,632 69 |
| KNBT BANCORP INC COM CUSIP 482921103 | | | | | | | | |
| 2,900 00 | 16 7300000 | | 0 00 | 48,517 00 | 48,581 67 | - 64 67 | 0 00 | - 64 67 |
| KNIGHT CAP GROUP INC COM CUSIP 499005106 | | | | | | | | |
| 3,800 00 | 19 1700000 | | 0 00 | 72,846.00 | 45,433 04 | 27,412.96 | 0 00 | 27,412 96 |
| KNIGHT TRANSN INC COM CUSIP 499064103 | | | | | | | | |
| 2,450 00 | 17 0500000 | | 0 00 | 41,772 50 | 40,253 35 | 1,519 15 | 0 00 | 1,519 15 |
| KOHL'S CORP COM CUSIP 500255104 | | | | | | | | |
| 7,900 00 | 68 4300000 | | 0 00 | 540,597.00 | 390,322 52 | 150,274 48 | 0 00 | 150,274 48 |
| KOMAG INC COM NEW STK CUSIP 500453204 | | | | | | | | |
| 1,100 00 | 37 8800000 | | 0 00 | 41,668 00 | 32,790 54 | 8,877.46 | 0 00 | 8,877 46 |
| KORN / FERRY INTL COM NEW CUSIP 500643200 | | | | | | | | |
| 1,700 00 | 22 9600000 | | 0.00 | 39,032.00 | 32,588.36 | 6,443.64 | 0 00 | 6,443.64 |
| KRAFT FOODS INC CL A CL A CUSIP 50075N104 | | | | | | | | |
| 6,300 00 | 35 7000000 | 1,575 00 | | 224,910 00 | 211,964 85 | 12,945.15 | 0 00 | 12,945 15 |
| KRISPY KREME DOUGHNUTS INC COM STK CUSIP 501014104 | | | | | | | | |
| 3,100.00 | 11.1000000 | 0.00 | | 34,410.00 | 26,999 08 | 7,410 92 | 0 00 | 7,410 92 |
| KROGER CO COM CUSIP 501044101 | | | | | | | | |
| 17,000.00 | 23.0700000 | 0.00 | | 392,190.00 | 327,309.84 | 64,880 16 | 0.00 | 64,880 16 |
| KRONOS INC COM CUSIP 501052104 | | | | | | | | |
| 1,400.00 | 36 7400000 | 0 00 | | 51,436.00 | 71,724 25 | - 20,288 25 | 0.00 | - 20,288.25 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| KS CY SOUTHN CUSIP 485170302 | | | | | | | |
| 2,500 00 | 28 9800000 | 0 00 | 72,450 00 | 66,800 00 | 5,650.00 | 0 00 | 5,650 00 |
| KULICKE & SOFFA INDS INC COM CUSIP 501242101 | | | | | | | |
| 3,300 00 | 8 4000000 | 0 00 | 27,720 00 | 23,556 72 | 4,163 28 | 0 00 | 4,163 28 |
| KYPHON INC COM CUSIP 501577100 | | | | | | | |
| 1,600 00 | 40 4000000 | 0 00 | 64,640 00 | 54,587.75 | 10,052 25 | 0 00 | 10,052 25 |
| L-1 IDENTITY SOLUTIONS INC CUSIP 50212A106 | | | | | | | |
| 2,837 00 | 15 1300000 | 0 00 | 42,923 81 | 43,077 13 | - 153 32 | 0 00 | - 153 32 |
| L-3 COMMUNICATIONS HLDG CORP COM CUSIP 502424104 | | | | | | | |
| 2,500 00 | 81 7800000 | 0 00 | 204,450 00 | 160,195 70 | 44,254 30 | 0 00 | 44,254 30 |
| LA Z BOY INC COM CUSIP 505336107 | | | | | | | |
| 2,800 00 | 11 8700000 | 0 00 | 33,236 00 | 39,009 60 | - 5,773 60 | 0 00 | - 5,773 60 |
| LAB CORP AMER HLDGS COM NEW CUSIP 50540R409 | | | | | | | |
| 3,600 00 | 73 4700000 | 0 00 | 264,492 00 | 183,796 73 | 80,695.27 | 0 00 | 80,695 27 |
| LABOR READY INC COM NEW CUSIP 505401208 | | | | | | | |
| 1,900 00 | 18 3300000 | 0 00 | 34,827 00 | 30,208 50 | 4,618.50 | 0 00 | 4,618 50 |
| LABRANCHE & CO INC COM ISIN US554471025 CUSIP 505447102 | | | | | | | |
| 1,100 00 | 9 8300000 | 0 00 | 10,813 00 | 10,275 26 | 537 74 | 0 00 | 537 74 |
| LADISH INC COM NEW CUSIP 505754200 | | | | | | | |
| 900 00 | 37 0800000 | 0 00 | 33,372 00 | 32,219 23 | 1,152 77 | 0 00 | 1,152 77 |
| LAIDLAW INTL INC COM STK CUSIP 50730R102 | | | | | | | |
| 2,100.00 | 30 4300000 | 0 00 | 63,903.00 | 45,723 47 | 18,179.53 | 0 00 | 18,179.53 |
| LAM RESH CORP COM CUSIP 512807108 | | | | | | | |
| 3,000.00 | 50.6200000 | 0 00 | 151,860 00 | 82,091 16 | 69,768 84 | 0.00 | 69,768 84 |
| LAMAR ADVERTISING CO CL A COM CUSIP 512815101 | | | | | | | |
| 2,700 00 | 65 3900000 | 0 00 | 176,553 00 | 127,866.08 | 48,686 92 | 0 00 | 48,686 92 |
| LAMSON & SESSIONS CO COM CUSIP 513696104 | | | | | | | |
| 900 00 | 24.2600000 | 0 00 | 21,834 00 | 25,502.76 | - 3,668 76 | 0 00 | - 3,668 76 |
| LANCASTER COLONY CORP COM CUSIP 513847103 | | | | | | | |
| 1,500.00 | 44 3100000 | 0.00 | 66,465.00 | 63,500 40 | 2,964.60 | 0 00 | 2,964 60 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account Number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| LANDAMERICA FINL GROUP INC COM CUSIP 514936103 400 00 63 1100000 | | 0 00 | 25,244.00 | 21,156 00 | 4,088 00 | 0 00 | 4,088 00 |
| LANDRYS RESTAURANTS INC CUSIP 51508L103 400.00 30 0900000 | | 0 00 | 12,036.00 | 11,310.00 | 726 00 | 0 00 | 726 00 |
| LANDSTAR SYS INC COM CUSIP 515098101 2,100 00 38 1800000 | | 0 00 | 80,178 00 | 84,328 90 | - 4,150 90 | 0 00 | - 4,150 90 |
| LAS VEGAS SANDS CORP COM STK CUSIP 517834107 3,200 00 89 4800000 | | 0 00 | 286,336 00 | 242,390 25 | 43,945 75 | 0 00 | 43,945 75 |
| LASALLE HOTEL PPTYS COM SH BEN INT CUSIP 517942108 15,000 00 45 8500000 | | 2,100 00 | 687,750 00 | 461,768 99 | 225,981 01 | 0 00 | 225,981 01 |
| LATTICE SEMICONDUCTOR CORP COM CUSIP 518415104 6,100 00 6.4800000 | | 0 00 | 39,528 00 | 27,385 52 | 12,142 48 | 0 00 | 12,142 48 |
| LAUDER ESTEE COS INC CL A CUSIP 518439104 2,600 00 40 8200000 | | 0 00 | 106,132 00 | 115,299 85 | - 9,167 85 | 0 00 | - 9,167 85 |
| LAUREATE ED INC COM CUSIP 518613104 1,600 00 48 6300000 | | 0 00 | 77,808.00 | 56,110 58 | 21,697 42 | 0 00 | 21,697 42 |
| LAWSON SOFTWARE INC NEW COM STK CUSIP 52078P102 3,700 00 7 3900000 | | 0 00 | 27,343 00 | 24,162.46 | 3,180 54 | 0 00 | 3,180 54 |
| LCA-VISION INC COM PAR \$ 001 CUSIP 501803308 1,000 00 34 3600000 | | 0 00 | 34,360 00 | 27,914 80 | 6,445 20 | 0 00 | 6,445 20 |
| LEAPFROG ENTERPRISES INC CL A CUSIP 52186N106 700 00 9 4800000 | | 0 00 | 6,636.00 | 9,248 50 | - 2,612 50 | 0 00 | - 2,612 50 |
| LEAR CORP COM STK PAR \$0.01 CUSIP 521865105 2,300 00 29 5300000 | | 0 00 | 67,919.00 | 88,508.95 | - 20,589 95 | 0 00 | - 20,589.95 |
| LEGG MASON INC COM CUSIP 524901105 2,919 00 95 0500000 | | 612 99 | 277,450.95 | 267,580 07 | 9,870 88 | 0 00 | 9,870 88 |
| LEGGETT & PLATT INC COM CUSIP 524660107 3,900 00 23.9000000 | | 663 00 | 93,210.00 | 109,477 14 | - 16,267 14 | 0 00 | - 16,267 14 |
| LEHMAN BROS HLDGS INC COM CUSIP 524908100 12,700 00 78 1200000 | | 0.00 | 992,124.00 | 445,480 72 | 546,643 28 | 0.00 | 546,643.28 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| LENNAR CORP CL A CUSIP: 526057104 | | | | | | | |
| 2,800 00 | 52 4600000 | 0 00 | 146,888 00 | 107,580 25 | 39,307 75 | 0 00 | 39,307 75 |
| LENNOX INTL INC COM CUSIP: 526107107 | | | | | | | |
| 2,100 00 | 30 6100000 | 273 00 | 64,281 00 | 41,859 92 | 22,421.08 | 0 00 | 22,421 08 |
| LEUCADIA NATL CORP COM CUSIP: 527288104 | | | | | | | |
| 4,800 00 | 28 2000000 | 0 00 | 135,360 00 | 100,930 30 | 34,429 70 | 0 00 | 34,429 70 |
| LEVEL 3 COMMUNICATIONS INC COM STK CUSIP: 52729N100 | | | | | | | |
| 28,500 00 | 5 6000000 | 0 00 | 159,600 00 | 96,223 67 | 63,376 33 | 0 00 | 63,376 33 |
| LEXMARK INTL INC NEW CL A CUSIP: 529771107 | | | | | | | |
| 2,400 00 | 73 2000000 | 0 00 | 175,680 00 | 202,507 20 | - 26,827 20 | 0 00 | - 26,827 20 |
| LIBERTY GLOBAL INC COM SER A CUSIP: 530555101 | | | | | | | |
| 9,771 00 | 29 1500000 | 0 00 | 284,824 65 | 221,521 64 | 63,303 01 | 0 00 | 63,303 01 |
| LIBERTY MEDIA CORP NEW CAP COM SER A CUSIP: 53071M302 | | | | | | | |
| 42,585 00 | 97 9800000 | 0 00 | 4,172,478 30 | 3,559,275 12 | 613,203 18 | 0 00 | 613,203 18 |
| LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A CUSIP: 53071M104 | | | | | | | |
| 197,325 00 | 21 5700000 | 0 00 | 4,256,300 25 | 3,819,270 84 | 437,029 41 | 0 00 | 437,029 41 |
| LIBERTY PPTY TR SH BEN INT CUSIP: 531172104 | | | | | | | |
| 1,100 00 | 49.1400000 | 682 00 | 54,054 00 | 43,750.70 | 10,303 30 | 0 00 | 10,303 30 |
| LIFECCELL CORP CUSIP: 531927101 | | | | | | | |
| 1,500 00 | 24 1400000 | 0 00 | 36,210 00 | 24,542 44 | 11,667 56 | 0 00 | 11,667 56 |
| LIFEPOINT HOSPS INC COM ISIN US53219L1098 CUSIP: 53219L109 | | | | | | | |
| 2,200 00 | 33.7000000 | 0.00 | 74,140.00 | 79,781 48 | - 5,641.48 | 0 00 | - 5,641.48 |
| LINCARE HLDGS INC COM CUSIP: 532791100 | | | | | | | |
| 3,100 00 | 39 8400000 | 0 00 | 123,504 00 | 113,236 70 | 10,267.30 | 0 00 | 10,267 30 |
| LINCOLN ELEC HLDGS INC COM CUSIP: 533900106 | | | | | | | |
| 1,600 00 | 60 4200000 | 352.00 | 96,672.00 | 100,156 80 | - 3,484.80 | 0 00 | - 3,484.80 |
| LINCOLN NATL CORP COM CUSIP: 534187109 | | | | | | | |
| 7,214.00 | 66.4000000 | 0 00 | 479,009 60 | 373,352 76 | 105,656 84 | 0 00 | 105,656 84 |
| LINEAR TECH CORP DEL CUSIP: 535678106 | | | | | | | |
| 8,100.00 | 30.3200000 | 0 00 | 245,592.00 | 299,100 80 | - 53,508.80 | 0.00 | - 53,508 80 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| LIQUIDITY SVCS INC COM STK | CUSIP 53635B107 | | | | | | | |
| 1,200 00 | 17 2100000 | 0 00 | | 20,652 00 | 18,668 40 | 1,983 60 | 0 00 | 1,983 60 |
| LITTELFUSE INC COM | CUSIP 537008104 | | | | | | | |
| 1,200.00 | 31.8800000 | 0 00 | | 38,256 00 | 38,139 37 | 116.63 | 0 00 | 116.63 |
| LIVE NATION INC COM | CUSIP 538034109 | | | | | | | |
| 1,475 00 | 22 4000000 | 0 00 | | 33,040 00 | 15,699 62 | 17,340 38 | 0 00 | 17,340 38 |
| LIZ CLAIBORNE INC COM | CUSIP 539320101 | | | | | | | |
| 2,200 00 | 43 4600000 | 0 00 | | 95,612 00 | 91,828 02 | 3,783 98 | 0 00 | 3,783 98 |
| LKQ CORP COM LKQ CORP | CUSIP 501889208 | | | | | | | |
| 1,800 00 | 22 9900000 | 0 00 | | 41,382 00 | 24,015 60 | 17,366 40 | 0 00 | 17,366 40 |
| LO JACK CORP COM | CUSIP 539451104 | | | | | | | |
| 1,300 00 | 17 0800000 | 0 00 | | 22,204 00 | 24,497 59 | - 2,293 59 | 0 00 | - 2,293.59 |
| LOCKHEED MARTIN CORP COM | CUSIP 539830109 | | | | | | | |
| 9,600 00 | 92 0700000 | 0 00 | | 883,872 00 | 586,566 68 | 297,305 32 | 0 00 | 297,305 32 |
| LOEWS CORP CAROLINA GROUP STK TRACKING STK | CUSIP 540424207 | | | | | | | |
| 2,400 00 | 64 7200000 | 0 00 | | 155,328 00 | 95,178 70 | 60,149 30 | 0 00 | 60,149 30 |
| LOEWS CORP COM | CUSIP 540424108 | | | | | | | |
| 11,800 00 | 41 4700000 | 0 00 | | 489,346 00 | 293,686 65 | 195,659 35 | 0.00 | 195,659 35 |
| LONE STAR TECHNOLOGIES INC COM | CUSIP 542312103 | | | | | | | |
| 1,200 00 | 48 4100000 | 0 00 | | 58,092 00 | 53,231 77 | 4,860 23 | 0 00 | 4,860 23 |
| LONGS DRUG STORES CORP COM | CUSIP 543162101 | | | | | | | |
| 1,300 00 | 42.3800000 | 182 00 | | 55,094 00 | 34,400.50 | 20,693 50 | 0 00 | 20,693.50 |
| LOUISIANA-PACIFIC CORP COM | CUSIP 546347105 | | | | | | | |
| 2,100 00 | 21 5300000 | 0.00 | | 45,213 00 | 53,659.50 | - 8,446 50 | 0 00 | - 8,446.50 |
| LOWES COS INC COM | CUSIP 548661107 | | | | | | | |
| 38,600.00 | 31 1500000 | 0.00 | | 1,202,390 00 | 1,114,191.12 | 88,198.88 | 0.00 | 88,198 88 |
| LSI LOGIC CORP COM | CUSIP 502161102 | | | | | | | |
| 8,000 00 | 9 0000000 | 0 00 | | 72,000.00 | 49,480 95 | 22,519 05 | 0 00 | 22,519 05 |
| LTD BRANDS | CUSIP 532716107 | | | | | | | |
| 9,500 00 | 28 9400000 | 0 00 | | 274,930.00 | 230,670 30 | 44,259 70 | 0 00 | 44,259 70 |

Portfolio Statement

31 DEC 2006

Account number LUMINA
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|---|--------------------|----------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| LTX CORP COM CUSIP 502392103 | | | | | | | | |
| 3,700 00 | 5 6000000 | | 0 00 | 20,720 00 | 20,971 52 | - 251 52 | 0 00 | - 251 52 |
| LUBRIZOL CORP COM CUSIP 549271104 | | | | | | | | |
| 1,100 00 | 50 1300000 | | 0.00 | 55,143.00 | 45,978.51 | 9,164 49 | 0 00 | 9,164 49 |
| LUFKIN INDS INC COM CUSIP 549764108 | | | | | | | | |
| 700 00 | 58 0800000 | | 0 00 | 40,656 00 | 26,959 60 | 13,696 40 | 0 00 | 13,696 40 |
| LUMINENT MTG CAP INC COM CUSIP 550278303 | | | | | | | | |
| 3,500 00 | 9.7100000 | 1,050 00 | | 33,985 00 | 39,059 54 | - 5,074 54 | 0 00 | - 5,074 54 |
| LYONDELL CHEMICAL CO COM STK CUSIP 552078107 | | | | | | | | |
| 4,400 00 | 25 5700000 | | 0 00 | 112,508 00 | 128,077 60 | - 15,569 60 | 0 00 | - 15,569 60 |
| M & T BK CORP COM CUSIP 55261F104 | | | | | | | | |
| 1,700 00 | 122.1600000 | | 0 00 | 207,672 00 | 175,762 35 | 31,909 65 | 0 00 | 31,909 65 |
| M / I HOMES INC CUSIP 55305B101 | | | | | | | | |
| 800 00 | 38 1900000 | | 20 00 | 30,552 00 | 34,916 91 | - 4,364 91 | 0 00 | - 4,364 91 |
| M D C HLDGS INC COM CUSIP 552676108 | | | | | | | | |
| 600 00 | 57 0500000 | | 0 00 | 34,230 00 | 52,461 00 | - 18,231 00 | 0 00 | - 18,231 00 |
| MACERICH CO COM CUSIP 554382101 | | | | | | | | |
| 23,309.00 | 86 5700000 | | 0.00 | 2,017,860 13 | 1,109,722.06 | 908,138 07 | 0 00 | 908,138 07 |
| MACK CALI RLTY CORP COM REIT CUSIP 554489104 | | | | | | | | |
| 2,600 00 | 51 0000000 | | 0 00 | 132,600 00 | 109,683 96 | 22,916 04 | 0 00 | 22,916 04 |
| MACROVISION CORP COM CUSIP 555904101 | | | | | | | | |
| 1,000.00 | 28 2600000 | | 0.00 | 28,260.00 | 24,286 25 | 3,973.75 | 0 00 | 3,973.75 |
| MADDEN STEVEN LTD COM CUSIP 556269108 | | | | | | | | |
| 1,100.00 | 35 0900000 | | 0 00 | 38,599 00 | 32,554.94 | 6,044 06 | 0 00 | 6,044 06 |
| MAF BANCORP INC COM CUSIP 55261R108 | | | | | | | | |
| 2,000.00 | 44.6900000 | 500 00 | | 89,380 00 | 87,270 00 | 2,110.00 | 0 00 | 2,110.00 |
| MAGELLAN HLTH SVCS INC COM NEW CUSIP 559079207 | | | | | | | | |
| 1,500 00 | 43 2200000 | | 0 00 | 64,830 00 | 56,197 67 | 8,632 33 | 0 00 | 8,632 33 |
| MAGMA DESIGN AUTOMATION INC COM CUSIP 559181102 | | | | | | | | |
| 2,100.00 | 8.9300000 | | 0.00 | 18,753 00 | 26,883 58 | - 8,130.58 | 0 00 | - 8,130.58 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| MAGUIRE PPTYS INC COM 1,900 00 | CUSIP 559775101 40 0000000 | 760 00 | 76,000 00 | 51,208 42 | 24,791 58 | 0 00 | 24,791 58 |
| MANHATTAN ASSOCS INC COM 1,500 00 | CUSIP 562750109 30 0800000 | 0 00 | 45,120 00 | 32,698 16 | 12,421 84 | 0 00 | 12,421 84 |
| MANITOWOC INC COM 1,200 00 | CUSIP: 563571108 59 4300000 | 0 00 | 71,316 00 | 22,358 28 | 48,957 72 | 0 00 | 48,957 72 |
| MANNATECH INC COM STK 1,000 00 | CUSIP 563771104 14 7300000 | 80 00 | 14,730 00 | 21,249 11 | - 6,519 11 | 0 00 | - 6,519 11 |
| MANOR CARE INC NEW COM STK 2,500 00 | CUSIP 564055101 46 9200000 | 0 00 | 117,300 00 | 96,963.84 | 20,336 16 | 0 00 | 20,336 16 |
| MANPOWER INC WIS COM 2,400 00 | CUSIP 56418H100 74 9300000 | 0 00 | 179,832 00 | 122,892 00 | 56,940 00 | 0 00 | 56,940 00 |
| MARATHON OIL CORP COM 8,525 00 | CUSIP 565849106 92 5000000 | 0 00 | 788,562 50 | 380,674 88 | 407,887 62 | 0 00 | 407,887 62 |
| MARCHEX INC CL B CL B 400 00 | CUSIP 56624R108 13 3800000 | 0 00 | 5,352 00 | 5,850 32 | - 498 32 | 0 00 | - 498 32 |
| MARINEMAX INC COM 1,000 00 | CUSIP 567908108 25 9300000 | 0 00 | 25,930 00 | 26,208 20 | - 278 20 | 0 00 | - 278.20 |
| MARKEL CORP HOLDING CO COM 200.00 | CUSIP 570535104 480 1000000 | 0 00 | 96,020 00 | 70,607 00 | 25,413 00 | 0 00 | 25,413 00 |
| MARRIOTT INTL INC NEW COM STK CL A 9,400.00 | CUSIP 571903202 47 7200000 | 587 50 | 448,568.00 | 275,062 62 | 173,505.38 | 0.00 | 173,505 38 |
| MARSH & MCLENNAN CO'S INC COM 12,500.00 | CUSIP 571748102 30 6600000 | 0 00 | 383,250.00 | 402,041 72 | - 18,791 72 | 0 00 | - 18,791 72 |
| MARSHALL & ILSLEY CORP COM 7,365 00 | CUSIP 571834100 48 1100000 | 0 00 | 354,330.15 | 318,129 79 | 36,200.36 | 0 00 | 36,200.36 |
| MARTEK BIOSCIENCES CORP COM STK USD0.10 1,300 00 | CUSIP: 572901106 23 3400000 | 0 00 | 30,342 00 | 51,862 73 | - 21,520 73 | 0 00 | - 21,520 73 |
| MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK 500.00 | CUSIP 573083102 21 9000000 | 0.00 | 10,950.00 | 15,145 06 | - 4,195.06 | 0 00 | - 4,195.06 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | | Unrealized gain/loss | | |
|--|--------------------|----------------|--------------|------------|-------------|----------------------|-------------|--|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| MARTIN MARIETTA MATLS INC COM CUSIP 573284106 | | | | | | | | |
| 1,000 00 | 103 9100000 | 0 00 | 103,910.00 | 54,333 17 | 49,576 83 | 0 00 | 49,576 83 | |
| MASCO CORP COM CUSIP 574599106 | | | | | | | | |
| 10,900.00 | 29.8700000 | 0 00 | 325,583 00 | 389,527 64 | - 63,944 64 | 0 00 | - 63,944.64 | |
| MASSEY ENERGY CO COM CUSIP: 576206106 | | | | | | | | |
| 2,300 00 | 23 2300000 | 92 00 | 53,429 00 | 88,736 76 | - 35,307 76 | 0 00 | - 35,307 76 | |
| MASTEC INC COM CUSIP 576323109 | | | | | | | | |
| 700 00 | 11 5400000 | 0 00 | 8,078 00 | 6,230 00 | 1,848 00 | 0 00 | 1,848 00 | |
| MASTERCARD INC CL A CUSIP 57636Q104 | | | | | | | | |
| 2,000 00 | 98 4900000 | 0 00 | 196,980 00 | 96,000 00 | 100,980 00 | 0 00 | 100,980 00 | |
| MATRIA HEALTHCARE INC COM NEW CUSIP 576817209 | | | | | | | | |
| 1,150 00 | 28 7300000 | 0 00 | 33,039 50 | 31,507 56 | 1,531 94 | 0 00 | 1,531 94 | |
| MATTEL INC COM CUSIP 577081102 | | | | | | | | |
| 10,600.00 | 22 6600000 | 0 00 | 240,196 00 | 204,030 01 | 36,165 99 | 0 00 | 36,165 99 | |
| MATTSON TECH INC COM CUSIP 577223100 | | | | | | | | |
| 2,900 00 | 9.3200000 | 0 00 | 27,028 00 | 28,309 22 | - 1,281 22 | 0 00 | - 1,281 22 | |
| MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101 | | | | | | | | |
| 7,800 00 | 30.6200000 | 0 00 | 238,836 00 | 293,530 79 | - 54,694 79 | 0 00 | - 54,694 79 | |
| MB FINL INC NEW COM CUSIP: 55264U108 | | | | | | | | |
| 1,300 00 | 37 6100000 | 0 00 | 48,893.00 | 47,597.04 | 1,295 96 | 0 00 | 1,295 96 | |
| MBIA INC COM CUSIP: 55262C100 | | | | | | | | |
| 4,000.00 | 73 0600000 | 1,240 00 | 292,240.00 | 236,409 88 | 55,830.12 | 0 00 | 55,830.12 | |
| MBT FINL CORP COM CUSIP 578877102 | | | | | | | | |
| 400 00 | 15 3200000 | 72 00 | 6,128 00 | 6,485 92 | - 357 92 | 0 00 | - 357 92 | |
| MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206 | | | | | | | | |
| 2,800 00 | 38 5600000 | 560 00 | 107,968 00 | 103,935 97 | 4,032 03 | 0 00 | 4,032 03 | |
| MC DONALDS CORP COM CUSIP 580135101 | | | | | | | | |
| 29,400 00 | 44 3300000 | 0 00 | 1,303,302 00 | 949,522 23 | 353,779 77 | 0 00 | 353,779 77 | |
| MCAFEE INC COM CUSIP 579064106 | | | | | | | | |
| 3,300.00 | 28.3800000 | 0.00 | 93,654.00 | 83,098 92 | 10,555 08 | 0 00 | 10,555 08 | |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--------------------------------------|--------------------|-----------------|----------------|----------------------|------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| MCCLATCHY CO CL A CL A | CUSIP 579489105 | | | | | | | |
| 2,121 00 | 43 3000000 | | 381 78 | 91,839 30 | 131,864 33 | - 40,025 03 | 0 00 | - 40,025.03 |
| MCDATA CORP CL A | CUSIP: 580031201 | | | | | | | |
| 7,100 00 | 5.5500000 | | 0 00 | 39,405 00 | 29,509 33 | 9,895.67 | 0 00 | 9,895 67 |
| MCG CAP CORP COM | CUSIP 58047P107 | | | | | | | |
| 3,000 00 | 20 3200000 | | 1,260 00 | 60,960 00 | 49,869 65 | 11,090 35 | 0 00 | 11,090 35 |
| MCGRW HILL COMPANIES INC COM | CUSIP 580645109 | | | | | | | |
| 9,500 00 | 68 0200000 | | 0 00 | 646,190 00 | 441,726 06 | 204,463 94 | 0 00 | 204,463 94 |
| MCKESSON CORP | CUSIP: 58155Q103 | | | | | | | |
| 6,800 00 | 50 7000000 | | 408 00 | 344,760 00 | 240,973 38 | 103,786 62 | 0 00 | 103,786 62 |
| MCMORAN EXPL CO COM | CUSIP 582411104 | | | | | | | |
| 500 00 | 14 2200000 | | 0 00 | 7,110 00 | 8,449 15 | - 1,339 15 | 0 00 | - 1,339 15 |
| MDU RES GROUP INC COM | CUSIP 552690109 | | | | | | | |
| 3,300 00 | 25 6400000 | | 445 50 | 84,612 00 | 62,989 00 | 21,623 00 | 0 00 | 21,623 00 |
| MEADWESTVACO CORP COM | CUSIP 583334107 | | | | | | | |
| 4,190 00 | 30 0600000 | | 0 00 | 125,951.40 | 112,772 18 | 13,179 22 | 0 00 | 13,179 22 |
| MEDAREX INC COM | CUSIP 583916101 | | | | | | | |
| 2,300.00 | 14 7900000 | | 0 00 | 34,017 00 | 21,811 70 | 12,205 30 | 0 00 | 12,205.30 |
| MEDCATH CORP COM STK | CUSIP 58404W109 | | | | | | | |
| 700 00 | 27 3600000 | | 0 00 | 19,152 00 | 19,332 00 | - 180 00 | 0 00 | - 180 00 |
| MEDCO HLTH SOLUTIONS INC COM | CUSIP 58405U102 | | | | | | | |
| 7,382 00 | 53 4400000 | | 0 00 | 394,494 08 | 281,173.50 | 113,320 58 | 0 00 | 113,320 58 |
| MEDIACOM MUNICATIONS CORP CL A | ISIN US58446K1051 | CUSIP 58446K105 | | | | | | |
| 4,400 00 | 8 0400000 | 0 00 | | 35,376 00 | 26,667 12 | 8,708 88 | 0 00 | 8,708.88 |
| MEDICINES COMPANY COM | CUSIP 584688105 | | | | | | | |
| 1,900.00 | 31.7200000 | | 0 00 | 60,268 00 | 55,779 10 | 4,488 90 | 0 00 | 4,488 90 |
| MEDICIS PHARMACEUTICAL CORP CL A NEW | CUSIP 584690309 | | | | | | | |
| 1,100 00 | 35.1300000 | | 33 00 | 38,643 00 | 40,052.14 | - 1,409 14 | 0 00 | - 1,409.14 |
| MEDIFAST INC COM | CUSIP 58470H101 | | | | | | | |
| 1,300.00 | 12 5800000 | | 0.00 | 16,354 00 | 20,833.59 | - 4,479 59 | 0.00 | - 4,479.59 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--------------------------------|--------------------|----------------|----------------|----------------------|--------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| MEDIMMUNE INC COM | CUSIP 584699102 | | | | | | | |
| 6,900 00 | 32 3700000 | | 0 00 | 223,353 00 | 177,133 68 | 46,219 32 | 0 00 | 46,219 32 |
| MEDIS TECHNOLOGIES LTD COM | CUSIP 58500P107 | | | | | | | |
| 600 00 | 17 4300000 | | 0 00 | 10,458 00 | 16,618 29 | - 6,160 29 | 0 00 | - 6,160.29 |
| MEDTRONIC INC COM | CUSIP 585055106 | | | | | | | |
| 29,100 00 | 53 5100000 | | 0 00 | 1,557,141 00 | 1,519,640 03 | 37,500 97 | 0 00 | 37,500 97 |
| MELLON FINL CORP COM | CUSIP 58551A108 | | | | | | | |
| 11,600 00 | 42 1500000 | | 0 00 | 488,940.00 | 361,144 19 | 127,795 81 | 0 00 | 127,795 81 |
| MEMC ELECTR MATLS INC COM | CUSIP 552715104 | | | | | | | |
| 3,100 00 | 39 1400000 | | 0 00 | 121,334 00 | 73,867 50 | 47,466 50 | 0 00 | 47,466 50 |
| MEN S WEARHOUSE INC COMMOM | CUSIP 587118100 | | | | | | | |
| 1,000 00 | 38 2600000 | | 0 00 | 38,260 00 | 22,851 93 | 15,408 07 | 0 00 | 15,408 07 |
| MENTOR CORP COM | CUSIP 587188103 | | | | | | | |
| 1,400 00 | 48 8700000 | | 252 00 | 68,418.00 | 60,849 32 | 7,568 68 | 0 00 | 7,568 68 |
| MENTOR GRAPHICS CORP COM | CUSIP 587200106 | | | | | | | |
| 1,600 00 | 18 0300000 | | 0 00 | 28,848 00 | 22,317 31 | 6,530 69 | 0 00 | 6,530 69 |
| MERCANTILE BANKSHARES CORP COM | CUSIP 587405101 | | | | | | | |
| 2,300 00 | 46 7900000 | | 0 00 | 107,617 00 | 80,104 16 | 27,512 84 | 0 00 | 27,512 84 |
| MERCK & CO INC COM | CUSIP 589331107 | | | | | | | |
| 53,300 00 | 43 6000000 | | 20,254 00 | 2,323,880 00 | 1,556,273.03 | 767,606 97 | 0 00 | 767,606.97 |
| MERCURY COMPUTER SYS INC COM | CUSIP 589378108 | | | | | | | |
| 1,100.00 | 13 3600000 | | 0 00 | 14,696.00 | 33,955.07 | - 19,259 07 | 0.00 | - 19,259 07 |
| MERGE TECHNOLOGIES INC COM | CUSIP 589981109 | | | | | | | |
| 1,400 00 | 6 5600000 | | 0 00 | 9,184.00 | 17,219 58 | - 8,035.58 | 0 00 | - 8,035.58 |
| MERIDIAN RES CORP COM | CUSIP 58977Q109 | | | | | | | |
| 4,500 00 | 3 0900000 | | 0 00 | 13,905.00 | 24,293 49 | - 10,388 49 | 0 00 | - 10,388 49 |
| MERIT MED SYS INC COM | CUSIP 589889104 | | | | | | | |
| 1,600 00 | 15 8400000 | | 0 00 | 25,344 00 | 22,685.03 | 2,658.97 | 0 00 | 2,658.97 |
| MERITAGE HOMES CORP COM | CUSIP 59001A102 | | | | | | | |
| 500.00 | 47.7200000 | | 0.00 | 23,860 00 | 33,819 65 | - 9,959.65 | 0 00 | - 9,959.65 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Basic Currency | | Unrealized gain/loss | | | |
|--|--------------------------------------|---------------------------|----------------|----------------------|---------------|-------------|---------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| MERRILL LYNCH & CO INC COM STK CUSIP: 590188108 22,200.00 93 1000000 | | 0 00 | 2,066,820 00 | 1,278,733 04 | 788,086 96 | 0 00 | 788,086 96 |
| MESA AIR GROUP INC COM CUSIP: 590479101 2,000 00 8.5700000 | | 0 00 | 17,140.00 | 14,647.35 | 2,492 65 | 0 00 | 2,492.65 |
| METAL MGMT INC COM NEW STK NEW CUSIP: 591097209 1,300 00 37 8500000 | | 0 00 | 49,205 00 | 31,444 67 | 17,760 33 | 0 00 | 17,760 33 |
| METLIFE INC COM ISIN US59156R1086 CUSIP: 59156R108 12,200 00 59 0100000 | | 0 00 | 719,922 00 | 475,128 11 | 244,793 89 | 0 00 | 244,793 89 |
| METTLER-TOLEDO INTL INC COM CUSIP: 592688105 600 00 78 8500000 | | 0 00 | 47,310 00 | 46,471 00 | 839 00 | 0 00 | 839 00 |
| MFO GMO TR FGN FD CL III CUSIP: 362007551 7,076,263 00 18 3600000 | | 0 00 | 129,920,188 68 | 91,018,949 34 | 38,901,239 34 | 0 00 | 38,901,239.34 |
| MGI PHARMA INC COM CUSIP: 552880106 2,600 00 18 4100000 | | 0 00 | 47,866 00 | 57,996 71 | - 10,130 71 | 0 00 | - 10,130 71 |
| MGIC INVT CORP WIS COM CUSIP: 552848103 1,900 00 62 5400000 | | 0 00 | 118,826 00 | 121,051 50 | - 2,225 50 | 0 00 | - 2,225 50 |
| MGM MIRAGE COM CUSIP: 552953101 2,800 00 57 3500000 | | 0 00 | 160,580 00 | 104,359 97 | 56,220 03 | 0 00 | 56,220 03 |
| MGP INGREDIENTS INC COM CUSIP: 55302G103 800.00 22 6100000 | | 0 00 | 18,088 00 | 18,560 56 | - 472 56 | 0 00 | - 472 56 |
| MICREL INC COM CUSIP: 594793101 3,600 00 10.7800000 | | 0 00 | 38,808.00 | 32,238.23 | 6,569.77 | 0 00 | 6,569.77 |
| MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104 6,200 00 32 7000000 | | 0.00 | 202,740.00 | 175,570 30 | 27,169.70 | 0 00 | 27,169.70 |
| MICRON TECH INC COM CUSIP: 595112103 16,218 00 13 9600000 | | 0 00 | 226,403 28 | 205,409 76 | 20,993 52 | 0 00 | 20,993 52 |
| MICROS SYS INC COM CUSIP: 594901100 1,500 00 52 7000000 | | 0.00 | 79,050 00 | 53,694.78 | 25,355.22 | 0 00 | 25,355.22 |
| MICROSEMI CORP COM CUSIP: 595137100 2,500 00 19 6500000 | | 0 00 | 49,125 00 | 48,524 74 | 600 26 | 0 00 | 600 26 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | |
|--------------------------------------|--------------------|----------------|--------------|--------------|----------------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| MICROSOFT CORP COM | CUSIP 594918104 | | | | | | |
| 217,000 00 | 29 8600000 | 0 00 | 6,479,620 00 | 5,628,075 88 | 851,544 12 | 0 00 | 851,544 12 |
| MICROSTRATEGY INC CL A NEW | CUSIP: 594972408 | | | | | | |
| 400.00 | 114 0100000 | 0 00 | 45,604 00 | 30,889 71 | 14,714 29 | 0 00 | 14,714 29 |
| MIDDLEBY CORP COM | CUSIP 596278101 | | | | | | |
| 400.00 | 104 6700000 | 0 00 | 41,868 00 | 20,176 31 | 21,691 69 | 0 00 | 21,691 69 |
| MIDWEST BANC HLDGS INC COM STK | CUSIP 598251106 | | | | | | |
| 1,900 00 | 23 7500000 | 0 00 | 45,125 00 | 42,860 01 | 2,264 99 | 0 00 | 2,264 99 |
| MILLENNIUM PHARMACEUTICALS INC COM | CUSIP. 599902103 | | | | | | |
| 9,700 00 | 10 9000000 | 0 00 | 105,730 00 | 87,654 73 | 18,075 27 | 0 00 | 18,075 27 |
| MILLER HERMAN INC COM | CUSIP 600544100 | | | | | | |
| 2,500 00 | 36 3600000 | 200 00 | 90,900.00 | 66,736 37 | 24,163 63 | 0 00 | 24,163 63 |
| MILLIPORE CORP COM | CUSIP: 601073109 | | | | | | |
| 900 00 | 66 6000000 | 0 00 | 59,940 00 | 52,633 98 | 7,306 02 | 0 00 | 7,306 02 |
| MILLS CORP COM | CUSIP 601148109 | | | | | | |
| 2,400 00 | 20 0000000 | 0 00 | 48,000 00 | 93,449 24 | - 45,449 24 | 0 00 | - 45,449 24 |
| MINE SAFETY APPLIANCES CO COM | CUSIP 602720104 | | | | | | |
| 600.00 | 36 6500000 | 0 00 | 21,990.00 | 29,544 00 | - 7,554.00 | 0 00 | - 7,554 00 |
| MIPS TECHNOLOGIES INC COMMON | CUSIP 604567107 | | | | | | |
| 2,500 00 | 8.3000000 | 0 00 | 20,750 00 | 28,482.51 | - 7,732 51 | 0 00 | - 7,732.51 |
| MIRANT CORP NEW COM | CUSIP. 60467R100 | | | | | | |
| 6,156 00 | 31 5700000 | 0 00 | 194,344.92 | 165,395 05 | 28,949.87 | 0 00 | 28,949.87 |
| MLP CHARTERMAC SH BEN INT SH BEN INT | CUSIP: 160908109 | | | | | | |
| 900 00 | 21 4700000 | 378.00 | 19,323 00 | 18,837 00 | 486.00 | 0 00 | 486 00 |
| MOBILITY ELECTRONICS INC COM | CUSIP 60741U101 | | | | | | |
| 2,100 00 | 3 3500000 | 0 00 | 7,035 00 | 16,305.20 | - 9,270 20 | 0 00 | - 9,270 20 |
| MOHAWK INDS INC COM | CUSIP. 608190104 | | | | | | |
| 1,700 00 | 74 8600000 | 0 00 | 127,262 00 | 139,374 52 | - 12,112 52 | 0 00 | - 12,112.52 |
| MOLECULAR DEVICES CORP COM | CUSIP. 60851C107 | | | | | | |
| 1,100 00 | 21.0700000 | 0 00 | 23,177.00 | 21,105 98 | 2,071.02 | 0.00 | 2,071 02 |

Portfolio Statement

31 DEC 2006

Account Name: LUMINA FOUNDATION
Account number: LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| MOLEX INC COM CUSIP 608554101 | | | | | | | |
| 3,200 00 | 31 6300000 | 240 00 | 101,216 00 | 94,002 01 | 7,213 99 | 0 00 | 7,213 99 |
| MOLSON COORS BREWING CO CL B CL B CUSIP 60871R209 | | | | | | | |
| 950.00 | 76.4400000 | 0 00 | 72,618 00 | 67,955 21 | 4,662 79 | 0 00 | 4,662.79 |
| MONACO COACH CORP COM CUSIP 60886R103 | | | | | | | |
| 1,900 00 | 14 1600000 | 0 00 | 26,904 00 | 35,953 53 | - 9,049 53 | 0 00 | - 9,049.53 |
| MONEYGRAM INTL INC COM CUSIP 60935Y109 | | | | | | | |
| 1,400 00 | 31 3600000 | 70 00 | 43,904 00 | 48,138 96 | - 4,234 96 | 0 00 | - 4,234 96 |
| MONRO MUFFLER BRAKE INC COM CUSIP 610236101 | | | | | | | |
| 400 00 | 35 1000000 | 0 00 | 14,040 00 | 14,759 12 | - 719 12 | 0 00 | - 719 12 |
| MONSANTO CO NEW COM CUSIP 61166W101 | | | | | | | |
| 12,700 00 | 52 5300000 | 0 00 | 667,131 00 | 285,617 81 | 381,513 19 | 0 00 | 381,513 19 |
| MONSTER WORLDWIDE INC COM CUSIP 611742107 | | | | | | | |
| 3,500 00 | 46 6400000 | 0 00 | 163,240 00 | 126,480 55 | 36,759 45 | 0 00 | 36,759 45 |
| MOODYS CORP COM CUSIP 615369105 | | | | | | | |
| 6,500 00 | 69 0600000 | 0 00 | 448,890 00 | 294,204 84 | 154,685 16 | 0 00 | 154,685 16 |
| MORGAN STANLEY CUSIP 617446448 | | | | | | | |
| 26,800 00 | 81 4300000 | 0 00 | 2,182,324 00 | 1,538,567.52 | 643,756 48 | 0 00 | 643,756 48 |
| MOSAIC CO COM CUSIP 61945A107 | | | | | | | |
| 2,300 00 | 21 3600000 | 0 00 | 49,128 00 | 39,335.70 | 9,792 30 | 0 00 | 9,792 30 |
| MOTOROLA INC COM CUSIP 620076109 | | | | | | | |
| 59,600.00 | 20 5600000 | 2,960.00 | 1,225,376 00 | 1,017,071 51 | 208,304.49 | 0.00 | 208,304 49 |
| MOVADO GROUP INC COM CUSIP 624580106 | | | | | | | |
| 1,400 00 | 29 0000000 | 0 00 | 40,600 00 | 32,103.26 | 8,496.74 | 0 00 | 8,496.74 |
| MPS GROUP INC COM CUSIP 553409103 | | | | | | | |
| 3,500 00 | 14 1800000 | 0 00 | 49,630 00 | 33,367 95 | 16,262 05 | 0 00 | 16,262 05 |
| MRV COMMUNICATIONS INC COM CUSIP 553477100 | | | | | | | |
| 5,300.00 | 3.5400000 | 0 00 | 18,762 00 | 18,874 77 | - 112 77 | 0 00 | - 112 77 |
| MTC TECHNOLOGIES INC COM CUSIP 55377A106 | | | | | | | |
| 1,000.00 | 23.5500000 | 0 00 | 23,550.00 | 32,172 48 | - 8,622.48 | 0 00 | - 8,622.48 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| MTS SYS CORP COM CUSIP 553777103 | | | | | | | |
| 1,000 00 | 38 6200000 | 110 00 | 38,620 00 | 36,068 00 | 2,552 00 | 0 00 | 2,552 00 |
| MUELLER INDS INC COM CUSIP 624756102 | | | | | | | |
| 1,600 00 | 31 7000000 | 0 00 | 50,720 00 | 50,271 04 | 448.96 | 0.00 | 448 96 |
| MUELLER WTR PRODS INC COM SER A STK CUSIP 624758108 | | | | | | | |
| 4,000 00 | 14 8700000 | 0 00 | 59,480 00 | 59,967 66 | - 487 66 | 0 00 | - 487 66 |
| MUELLER WTR PRODS INC COM SER B STK CUSIP 624758207 | | | | | | | |
| 1,982 00 | 14 9000000 | 0 00 | 29,531.80 | 26,721 62 | 2,810 18 | 0 00 | 2,810 18 |
| MULTI-FINELINE ELECTRONIX INC COM CUSIP 62541B101 | | | | | | | |
| 500 00 | 20 2900000 | 0 00 | 10,145 00 | 9,792 72 | 352 28 | 0 00 | 352 28 |
| MULTIMEDIA GAMES INC COM CUSIP: 625453105 | | | | | | | |
| 2,000 00 | 9 6000000 | 0 00 | 19,200 00 | 17,569 92 | 1,630 08 | 0 00 | 1,630 08 |
| MURPHY OIL CORP COM CUSIP 626717102 | | | | | | | |
| 4,600 00 | 50 8500000 | 0 00 | 233,910 00 | 220,069 01 | 13,840 99 | 0 00 | 13,840 99 |
| MYLAN LAB INC COM CUSIP 628530107 | | | | | | | |
| 4,500 00 | 19 9600000 | 270 00 | 89,820 00 | 75,057 89 | 14,762 11 | 0 00 | 14,762 11 |
| MYRIAD GENETICS INC COM CUSIP 62855J104 | | | | | | | |
| 800 00 | 31 3000000 | 0 00 | 25,040.00 | 19,597.26 | 5,442 74 | 0 00 | 5,442 74 |
| N V R INC COM CUSIP 62944T105 | | | | | | | |
| 100 00 | 645 0000000 | 0 00 | 64,500 00 | 79,201.00 | - 14,701 00 | 0 00 | - 14,701 00 |
| NABI BIOPHARMACEUTICALS COM CUSIP 629519109 | | | | | | | |
| 200 00 | 6 7800000 | 0 00 | 1,356.00 | 2,961.12 | - 1,605.12 | 0.00 | - 1,605 12 |
| NARA BANCORP INC COM CUSIP 63080P105 | | | | | | | |
| 1,700.00 | 20 9200000 | 46 75 | 35,564 00 | 34,341 15 | 1,222.85 | 0 00 | 1,222.85 |
| NASDAQ STK MKT INC COM ACCREDITED INVS CUSIP. 631103108 | | | | | | | |
| 3,100.00 | 30.7900000 | 0 00 | 95,449 00 | 75,166 16 | 20,282 84 | 0 00 | 20,282 84 |
| NASH FINCH CO COM CUSIP 631158102 | | | | | | | |
| 1,100 00 | 27 3000000 | 0 00 | 30,030.00 | 40,110.99 | - 10,080.99 | 0 00 | - 10,080.99 |
| NATCO GROUP INC CL A ISIN US63227W2035 CUSIP 63227W203 | | | | | | | |
| 900.00 | 31 8800000 | 0 00 | 28,692.00 | 36,149 94 | - 7,457.94 | 0 00 | - 7,457 94 |

Portfolio Statement

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Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| NATIONAL OILWELL VARCO COM STK CUSIP 637071101 | | | | | | | |
| 3,754 00 | 61 1800000 | 0 00 | 229,669 72 | 166,233 95 | 63,435 77 | 0 00 | 63,435 77 |
| NATL CY CORP COM CUSIP 635405103 | | | | | | | |
| 15,300 00 | 36 5600000 | 0.00 | 559,368.00 | 550,482 12 | 8,885 88 | 0 00 | 8,885 88 |
| NATL FINL PARTNERS CORP COM CUSIP 63607P208 | | | | | | | |
| 600.00 | 43 9700000 | 108 00 | 26,382 00 | 26,563 92 | - 181 92 | 0 00 | - 181 92 |
| NATL FUEL GAS CO COM CUSIP 636180101 | | | | | | | |
| 3,200 00 | 38 5400000 | 960 00 | 123,328 00 | 88,791 20 | 34,536 80 | 0 00 | 34,536 80 |
| NATL HLTH INVS INC COM CUSIP 63633D104 | | | | | | | |
| 900 00 | 33 0000000 | 837 00 | 29,700 00 | 23,595 84 | 6,104 16 | 0 00 | 6,104.16 |
| NATL SEMICONDUCTOR CORP COM CUSIP 637640103 | | | | | | | |
| 7,200 00 | 22 7000000 | 288 00 | 163,440 00 | 122,404 65 | 41,035 35 | 0 00 | 41,035 35 |
| NAUTILUS INC COM CUSIP 63910B102 | | | | | | | |
| 700 00 | 14 0000000 | 0 00 | 9,800 00 | 14,893.08 | - 5,093 08 | 0 00 | - 5,093 08 |
| NAVISTAR INTL CORP NEW COM CUSIP 63934E108 | | | | | | | |
| 1,600 00 | 33 4300000 | 0 00 | 53,488 00 | 42,640 00 | 10,848 00 | 0 00 | 10,848 00 |
| NAVTEQ CORP COM CUSIP 63936L100 | | | | | | | |
| 1,800 00 | 34 9700000 | 0 00 | 62,946 00 | 70,066 25 | - 7,120 25 | 0 00 | - 7,120.25 |
| NBTY INC COM CUSIP 628782104 | | | | | | | |
| 1,200 00 | 41 5700000 | 0 00 | 49,884 00 | 32,785 74 | 17,098.26 | 0 00 | 17,098 26 |
| NCI BLDG SYS INC COM CUSIP 628852105 | | | | | | | |
| 900 00 | 51 7500000 | 0 00 | 46,575.00 | 36,974 70 | 9,600 30 | 0 00 | 9,600.30 |
| NCR CORP COM CUSIP 62886E108 | | | | | | | |
| 3,800 00 | 42 7600000 | 0 00 | 162,488 00 | 130,835.00 | 31,653 00 | 0 00 | 31,653.00 |
| NEENAH PAPER INC COM CUSIP 640079109 | | | | | | | |
| 1,300.00 | 35 3200000 | 0 00 | 45,916 00 | 41,317 73 | 4,598 27 | 0 00 | 4,598.27 |
| NEKTAR THERAPEUTICS COM CUSIP 640268108 | | | | | | | |
| 3,100 00 | 15 2100000 | 0 00 | 47,151.00 | 56,347 35 | - 9,196.35 | 0 00 | - 9,196.35 |
| NELNET INC CL A CUSIP 64031N108 | | | | | | | |
| 300 00 | 27.3600000 | 0.00 | 8,208.00 | 9,907.50 | - 1,699 50 | 0.00 | - 1,699 50 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| NET BANK INC COM CUSIP 640933107 | | | | | | | |
| 3,800 00 | 4.6400000 | 0 00 | 17,632 00 | 36,105 78 | - 18,473 78 | 0 00 | - 18,473 78 |
| NETFLIX INC COM STK CUSIP 64110L106 | | | | | | | |
| 700.00 | 25 8600000 | 0 00 | 18,102 00 | 8,068 20 | 10,033 80 | 0 00 | 10,033 80 |
| NETGEAR INC COM CUSIP 64111Q104 | | | | | | | |
| 1,500 00 | 26 2500000 | 0 00 | 39,375.00 | 28,014 62 | 11,360 38 | 0 00 | 11,360 38 |
| NETLOGIC MICROSYSTEMS INC COM CUSIP 64118B100 | | | | | | | |
| 900 00 | 21 6900000 | 0 00 | 19,521 00 | 20,139.44 | - 618 44 | 0 00 | - 618 44 |
| NETWORK APPLIANCE INC DEL CUSIP 64120L104 | | | | | | | |
| 8,700 00 | 39 2800000 | 0 00 | 341,736 00 | 277,561 38 | 64,174 62 | 0 00 | 64,174 62 |
| NEUROCRINE BIOSCIENCES INC COM CUSIP 64125C109 | | | | | | | |
| 1,900 00 | 10 4200000 | 0 00 | 19,798 00 | 55,117 53 | - 35,319 53 | 0 00 | - 35,319 53 |
| NEUROMETRIX INC COM STK CUSIP 641255104 | | | | | | | |
| 1,100 00 | 14 9100000 | 0 00 | 16,401 00 | 29,014.76 | - 12,613 76 | 0 00 | - 12,613 76 |
| NEUSTAR INC CL A CUSIP 64126X201 | | | | | | | |
| 1,200 00 | 32 4400000 | 0 00 | 38,928 00 | 37,203 00 | 1,725.00 | 0 00 | 1,725.00 |
| NEW CENTY FINL CORP MD COM CUSIP 6435EV108 | | | | | | | |
| 1,000 00 | 31.5900000 | 1,900.00 | 31,590.00 | 34,310.00 | - 2,720.00 | 0 00 | - 2,720 00 |
| NEW PLAN EXCEL RLTY TR INC CUSIP 648053106 | | | | | | | |
| 4,600 00 | 27.4800000 | 0 00 | 126,408 00 | 102,794 82 | 23,613 18 | 0 00 | 23,613 18 |
| NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP 650111107 | | | | | | | |
| 3,000.00 | 24 3600000 | 0.00 | 73,080.00 | 116,043 38 | - 42,963 38 | 0 00 | - 42,963.38 |
| NEWELL RUBBERMAID INC COM CUSIP 651229106 | | | | | | | |
| 5,700 00 | 28.9500000 | 0 00 | 165,015 00 | 122,629 38 | 42,385 62 | 0 00 | 42,385 62 |
| NEWFIELD EXPLORATION CUSIP 651290108 | | | | | | | |
| 2,600.00 | 45 9500000 | 0 00 | 119,470.00 | 87,052 66 | 32,417.34 | 0 00 | 32,417.34 |
| NEWMARKET CORP COM CUSIP 651587107 | | | | | | | |
| 700.00 | 59 0500000 | 87.50 | 41,335 00 | 33,446 00 | 7,889 00 | 0 00 | 7,889 00 |
| NEWMONT MINING CORP NEW COM CUSIP 651639106 | | | | | | | |
| 9,600 00 | 45 1500000 | 0 00 | 433,440 00 | 410,399 40 | 23,040.60 | 0 00 | 23,040 60 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--------------------------------|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| NEWS CORP CL A COM | CUSIP 65248E104 | | | | | | |
| 58,100 00 | 21 4800000 | 0 00 | 1,247,988 00 | 1,002,469 61 | 245,518 39 | 0 00 | 245,518.39 |
| NGP CAP RES CO COM | CUSIP 62912R107 | | | | | | |
| 2,100.00 | 16 7500000 | 0 00 | 35,175.00 | 29,400 00 | 5,775.00 | 0 00 | 5,775.00 |
| NICOR INC COM | CUSIP 654086107 | | | | | | |
| 2,200 00 | 46 8000000 | 1,023 00 | 102,960 00 | 80,949 96 | 22,010 04 | 0 00 | 22,010 04 |
| NII HLDGS INC COM NEW CL B NEW | CUSIP 62913F201 | | | | | | |
| 3,800 00 | 64 4400000 | 0 00 | 244,872 00 | 136,775 55 | 108,096 45 | 0 00 | 108,096.45 |
| NIKE INC CL B CL B | CUSIP 654106103 | | | | | | |
| 4,600 00 | 99 0300000 | 1,702 00 | 455,538 00 | 345,749 19 | 109,788 81 | 0 00 | 109,788 81 |
| NISOURCE INC COM | CUSIP: 65473P105 | | | | | | |
| 5,600 00 | 24 1000000 | 0 00 | 134,960 00 | 128,183 30 | 6,776 70 | 0 00 | 6,776 70 |
| NJ RES CORP COM | CUSIP 646025106 | | | | | | |
| 1,800 00 | 48 5800000 | 684 00 | 87,444 00 | 78,844 83 | 8,599 17 | 0 00 | 8,599 17 |
| NL INDS INC COM NEW | CUSIP 629156407 | | | | | | |
| 1,300 00 | 10 3400000 | 0 00 | 13,442 00 | 23,524 02 | - 10,082 02 | 0 00 | - 10,082 02 |
| NOBLE ENERGY INC COM | CUSIP 655044105 | | | | | | |
| 3,600 00 | 49 0700000 | 0 00 | 176,652 00 | 116,160 00 | 60,492.00 | 0 00 | 60,492 00 |
| NORDSON CORP COM | CUSIP 655663102 | | | | | | |
| 1,400 00 | 49 8300000 | 245 00 | 69,762.00 | 49,039 48 | 20,722 52 | 0 00 | 20,722 52 |
| NORDSTROM INC COM | CUSIP 655664100 | | | | | | |
| 5,200.00 | 49.3400000 | 0 00 | 256,568.00 | 143,480 00 | 113,088 00 | 0.00 | 113,088.00 |
| NORFOLK SOUTHN CORP COM | CUSIP 655844108 | | | | | | |
| 10,400 00 | 50 2900000 | 0 00 | 523,016.00 | 277,052 44 | 245,963.56 | 0.00 | 245,963 56 |
| NORTHEAST UTILITIES COM | CUSIP 664397106 | | | | | | |
| 3,100.00 | 28 1600000 | 581 25 | 87,296 00 | 57,946 30 | 29,349.70 | 0 00 | 29,349 70 |
| NORTHERN TRUST CORP COM | CUSIP 665859104 | | | | | | |
| 4,050.00 | 60.6900000 | 1,012.50 | 245,794 50 | 177,152 59 | 68,641.91 | 0.00 | 68,641.91 |
| NORTHFIELD LAB INC COM | CUSIP: 666135108 | | | | | | |
| 500 00 | 4 0700000 | 0 00 | 2,035.00 | 9,376 17 | - 7,341.17 | 0 00 | - 7,341 17 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| NORTHROP GRUMMAN CORP COM CUSIP 666807102 | | | | | | | |
| 8,800 00 | 67 7000000 | 0 00 | 595,760 00 | 478,662 35 | 117,097 65 | 0 00 | 117,097 65 |
| NORTHSTAR RLTY FIN CORP COM CUSIP 66704R100 | | | | | | | |
| 600.00 | 16.5700000 | 0 00 | 9,942 00 | 7,200 00 | 2,742.00 | 0.00 | 2,742 00 |
| NORTHWESTERN CORP COM NEW COM NEW CUSIP 668074305 | | | | | | | |
| 2,000 00 | 35 3800000 | 620 00 | 70,760 00 | 68,642 80 | 2,117 20 | 0 00 | 2,117 20 |
| NOVATEL WIRELESS INC COM NEW CUSIP 66987M604 | | | | | | | |
| 1,900 00 | 9 6700000 | 0 00 | 18,373 00 | 21,095 44 | - 2,722 44 | 0 00 | - 2,722.44 |
| NOVAVAX INC COM CUSIP 670002104 | | | | | | | |
| 3,500 00 | 4 1000000 | 0 00 | 14,350 00 | 17,625 30 | - 3,275.30 | 0 00 | - 3,275.30 |
| NOVELL INC COM CUSIP 670006105 | | | | | | | |
| 7,800 00 | 6 2000000 | 0 00 | 48,360 00 | 43,641 78 | 4,718 22 | 0 00 | 4,718 22 |
| NOVELLUS SYS INC COM CUSIP 670008101 | | | | | | | |
| 2,600 00 | 34 4200000 | 0 00 | 89,492.00 | 69,362 80 | 20,129 20 | 0 00 | 20,129 20 |
| NOVEN PHARMACEUTICALS INC COM CUSIP 670009109 | | | | | | | |
| 1,500 00 | 25 4500000 | 0 00 | 38,175 00 | 26,561 30 | 11,613 70 | 0 00 | 11,613 70 |
| NPS PHARMACEUTICALS INC COM CUSIP 62936P103 | | | | | | | |
| 1,000 00 | 4.5300000 | 0 00 | 4,530 00 | 16,428 33 | - 11,898 33 | 0 00 | - 11,898 33 |
| NRG ENERGY INC COM NEW CUSIP: 629377508 | | | | | | | |
| 2,800 00 | 56 0100000 | 0 00 | 156,828.00 | 113,762 87 | 43,065 13 | 0 00 | 43,065 13 |
| NSTAR COM CUSIP. 67019E107 | | | | | | | |
| 4,100 00 | 34 3600000 | 0 00 | 140,876.00 | 115,006.59 | 25,869 41 | 0.00 | 25,869 41 |
| NTL INC DEL COM STK CUSIP. 62941W101 | | | | | | | |
| 7,803 00 | 25 2400000 | 0 00 | 196,947.72 | 178,519 15 | 18,428 57 | 0 00 | 18,428 57 |
| NUANCE COMMUNICATIONS INC COM CUSIP 67020Y100 | | | | | | | |
| 4,500 00 | 11 4600000 | 0 00 | 51,570 00 | 45,430 88 | 6,139 12 | 0 00 | 6,139 12 |
| NUCOR CORP COM CUSIP 670346105 | | | | | | | |
| 7,200.00 | 54 6600000 | 4,320 00 | 393,552 00 | 218,569.00 | 174,983.00 | 0.00 | 174,983 00 |
| NUTRI SYS INC NEW COM CUSIP. 67069D108 | | | | | | | |
| 800.00 | 63.3900000 | 0.00 | 50,712.00 | 11,364.96 | 39,347.04 | 0 00 | 39,347 04 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | |
|---------------------------------|--------------------|----------------|--------------|------------|----------------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| NUVEEN INVTS INC CL A | CUSIP 67090F106 | | | | | | |
| 1,200 00 | 51 8800000 | 0 00 | 62,256.00 | 52,425 78 | 9,830 22 | 0 00 | 9,830 22 |
| NUVELO INC COM NEW | CUSIP 67072M301 | | | | | | |
| 1,000.00 | 4 0000000 | 0 00 | 4,000 00 | 14,502 30 | - 10,502 30 | 0 00 | - 10,502.30 |
| NVIDIA CORP COM | CUSIP: 67066G104 | | | | | | |
| 8,200 00 | 37 0100000 | 0 00 | 303,482 00 | 117,279 57 | 186,202.43 | 0 00 | 186,202 43 |
| NY CMNTY BANCORP INC COM | CUSIP. 649445103 | | | | | | |
| 5,500 00 | 16 1000000 | 0 00 | 88,550 00 | 98,407 99 | - 9,857 99 | 0 00 | - 9,857 99 |
| NYMEX HLDGS INC COM STK | CUSIP 62948N104 | | | | | | |
| 159 00 | 124 0100000 | 0 00 | 19,717 59 | 20,652.51 | - 934 92 | 0 00 | - 934 92 |
| NYSE GROUP INC COM STK | CUSIP 62949W103 | | | | | | |
| 3,600 00 | 97 2000000 | 0 00 | 349,920.00 | 250,262 00 | 99,658 00 | 0 00 | 99,658 00 |
| O REILLY AUTOMOTIVE INC COM | CUSIP. 686091109 | | | | | | |
| 3,300 00 | 32 0600000 | 0 00 | 105,798 00 | 69,585 12 | 36,212 88 | 0 00 | 36,212 88 |
| OCCIDENTAL PETE CORP COM | CUSIP. 674599105 | | | | | | |
| 20,924 00 | 48 8300000 | 4,383 28 | 1,021,718 92 | 614,260 56 | 407,458 36 | 0 00 | 407,458 36 |
| OCEANEERING INTL INC COM | CUSIP 675232102 | | | | | | |
| 2,000 00 | 39.7000000 | 0 00 | 79,400 00 | 56,073.15 | 23,326 85 | 0 00 | 23,326 85 |
| OCWEN FINL CORP COM NEW COM NEW | CUSIP 675746309 | | | | | | |
| 2,200 00 | 15 8600000 | 0 00 | 34,892 00 | 32,309 82 | 2,582 18 | 0 00 | 2,582 18 |
| ODYSSEY HEALTHCARE INC COM | CUSIP 67611V101 | | | | | | |
| 1,900.00 | 13 2600000 | 0 00 | 25,194.00 | 22,217 90 | 2,976.10 | 0.00 | 2,976 10 |
| OFFICE DEPOT INC COM | CUSIP. 676220106 | | | | | | |
| 6,400 00 | 38 1700000 | 0 00 | 244,288 00 | 92,129 47 | 152,158 53 | 0 00 | 152,158.53 |
| OFFICEMAX INC DEL COM | CUSIP 67622P101 | | | | | | |
| 2,100 00 | 49.6500000 | 315 00 | 104,265 00 | 68,605 49 | 35,659 51 | 0 00 | 35,659 51 |
| OGE ENERGY CORP COM | CUSIP. 670837103 | | | | | | |
| 1,200 00 | 40 0000000 | 0 00 | 48,000.00 | 42,553.73 | 5,446.27 | 0 00 | 5,446.27 |
| OHIO CAS CORP COM | CUSIP 677240103 | | | | | | |
| 2,500.00 | 29 8100000 | 0 00 | 74,525.00 | 57,024.07 | 17,500.93 | 0 00 | 17,500.93 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|--------------|------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| OIL STS INTL INC COM ISIN US6780261052 CUSIP: 678026105 1,300 00 32 2300000 | | 0 00 | 41,899 00 | 32,909 40 | 8,989 60 | 0 00 | 8,989 60 |
| OLD DOMINION FGHT LINE INC COM CUSIP: 679580100 1,450 00 24.0700000 | | 0 00 | 34,901 50 | 28,179.62 | 6,721 88 | 0 00 | 6,721 88 |
| OLD REP INTL CORP COM CUSIP: 680223104 6,925 00 23 2800000 | | 0 00 | 161,214 00 | 127,625 90 | 33,588 10 | 0 00 | 33,588 10 |
| OLIN CORP COM CUSIP 680665205 1,500 00 16 5200000 | | 0 00 | 24,780 00 | 34,376 58 | - 9,596 58 | 0 00 | - 9,596 58 |
| OLYMPIC STL INC COM CUSIP 68162K106 1,000 00 22 2300000 | | 0 00 | 22,230 00 | 30,073 36 | - 7,843 36 | 0 00 | - 7,843 36 |
| OM GROUP INC CUSIP: 670872100 1,200 00 45 2800000 | | 0 00 | 54,336 00 | 37,297 65 | 17,038 35 | 0 00 | 17,038 35 |
| OMNICARE INC COM CUSIP: 681904108 2,600 00 38 6300000 | | 0 00 | 100,438 00 | 99,176 86 | 1,261 14 | 0 00 | 1,261 14 |
| OMNICOM GROUP INC COM CUSIP 681919106 4,500 00 104 5400000 | | 1,125 00 | 470,430 00 | 382,609 28 | 87,820 72 | 0 00 | 87,820 72 |
| OMNIVISION TECHNOLOGIES INC COM CUSIP 682128103 1,600 00 13 6500000 | | 0 00 | 21,840.00 | 32,077.90 | - 10,237 90 | 0 00 | - 10,237 90 |
| ON SEMICONDUCTOR CORP COM CUSIP 682189105 6,600 00 7 5700000 | | 0 00 | 49,962 00 | 36,646 18 | 13,315 82 | 0 00 | 13,315 82 |
| ONEOK INC COM STK CUSIP 682680103 2,400 00 43.1200000 | | 0 00 | 103,488 00 | 66,706.56 | 36,781 44 | 0 00 | 36,781.44 |
| ONYX PHARMACEUTICALS INC DEL COM CUSIP. 683399109 2,000.00 10.5800000 | | 0 00 | 21,160 00 | 43,483.04 | - 22,323 04 | 0 00 | - 22,323 04 |
| OPENWAVE SYS INC COM NEW CUSIP. 683718308 3,300 00 9 2300000 | | 0 00 | 30,459 00 | 44,552.81 | - 14,093.81 | 0 00 | - 14,093 81 |
| OPSWARE INC COM CUSIP 68383A101 2,000 00 8.8200000 | | 0 00 | 17,640.00 | 17,994.00 | - 354 00 | 0 00 | - 354.00 |
| OPT CARE INC COM CUSIP. 683948103 2,100 00 14.2500000 | | 0 00 | 29,925 00 | 24,152.88 | 5,772.12 | 0.00 | 5,772 12 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account Name: LUMINA FOUNDATION
Account number: LUMINA

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| OPTIONSPRESS HLDGS INC COM STK CUSIP 684010101 | | | | | | | |
| 1,400 00 | 22 6900000 | 0 00 | 31,766 00 | 32,606 84 | - 840 84 | 0 00 | - 840 84 |
| ORACLE CORP COM CUSIP: 68389X105 | | | | | | | |
| 99,900 00 | 17 1400000 | 0 00 | 1,712,286 00 | 1,397,482 60 | 314,803 40 | 0 00 | 314,803 40 |
| ORBITAL SCI CORP COM CUSIP: 685564106 | | | | | | | |
| 2,500 00 | 18 4400000 | 0 00 | 46,100 00 | 25,498 79 | 20,601 21 | 0 00 | 20,601 21 |
| OREGON STL MLS INC COM CUSIP 686079104 | | | | | | | |
| 1,200 00 | 62 4100000 | 0 00 | 74,892 00 | 37,685 22 | 37,206 78 | 0 00 | 37,206 78 |
| OSHKOSH TRUCK CORP COM CUSIP 688239201 | | | | | | | |
| 1,500 00 | 48 4200000 | 0 00 | 72,630 00 | 53,943 75 | 18,686 25 | 0 00 | 18,686 25 |
| OSI PHARMACEUTICALS INC COM CUSIP: 671040103 | | | | | | | |
| 1,820 00 | 34 9800000 | 0 00 | 63,663 60 | 88,879 83 | - 25,216 23 | 0 00 | - 25,216 23 |
| OSI RESTAURANT PARTNERS COM CUSIP. 67104A101 | | | | | | | |
| 1,300 00 | 39 2000000 | 0 00 | 50,960 00 | 60,238 46 | - 9,278 46 | 0 00 | - 9,278 46 |
| OSI SYS INC COM CUSIP 671044105 | | | | | | | |
| 1,300 00 | 20 9300000 | 0 00 | 27,209 00 | 21,898 75 | 5,310.25 | 0 00 | 5,310 25 |
| OTTER TAIL CORP CUSIP. 689648103 | | | | | | | |
| 2,100.00 | 31 1600000 | 0.00 | 65,436.00 | 53,508 42 | 11,927 58 | 0 00 | 11,927.58 |
| OVERSTOCK COM INC DEL COM CUSIP 690370101 | | | | | | | |
| 700 00 | 15 8000000 | 0 00 | 11,060 00 | 20,884 62 | - 9,824 62 | 0 00 | - 9,824 62 |
| OWENS ILL INC COM NEW CUSIP. 690768403 | | | | | | | |
| 3,100 00 | 18 4500000 | 0 00 | 57,195.00 | 70,695.50 | - 13,500 50 | 0 00 | - 13,500.50 |
| OXFORD INDS INC COM CUSIP 691497309 | | | | | | | |
| 800.00 | 49 6500000 | 0 00 | 39,720 00 | 29,915.01 | 9,804 99 | 0 00 | 9,804.99 |
| OYO GEOSPACE COM CUSIP 671074102 | | | | | | | |
| 400.00 | 58 0900000 | 0 00 | 23,236 00 | 22,825.00 | 411 00 | 0 00 | 411 00 |
| P F CHANGS CHINA BISTRO INC COM STK CUSIP 69333Y108 | | | | | | | |
| 1,300 00 | 38 3800000 | 0 00 | 49,894.00 | 61,461 70 | - 11,567 70 | 0 00 | - 11,567 70 |
| PAC SUNWEAR CAL INC COM CUSIP 694873100 | | | | | | | |
| 2,600.00 | 19 5800000 | 0 00 | 50,908 00 | 59,839.45 | - 8,931.45 | 0 00 | - 8,931 45 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | | Unrealized gain/loss | | |
|--|--------------------|----------------|----------------|--------------|------------|----------------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| PACCAR INC COM CUSIP: 693718108 | | | | | | | | |
| 6,750 00 | 64 9000000 | | 13,500 00 | 438,075 00 | 323,005 70 | 115,069 30 | 0 00 | 115,069 30 |
| PACER INTL INC TENN COM CUSIP: 69373H106 | | | | | | | | |
| 1,700 00 | 29 7700000 | | 255 00 | 50,609.00 | 33,135.46 | 17,473 54 | 0 00 | 17,473 54 |
| PACIFIC ETHANOL INC COM CUSIP: 69423U107 | | | | | | | | |
| 1,100 00 | 15 3900000 | | 0 00 | 16,929 00 | 28,585 48 | - 11,656 48 | 0 00 | - 11,656 48 |
| PACKAGING CORP AMER COM ISIN US6951561090 CUSIP: 695156109 | | | | | | | | |
| 2,000 00 | 22 1000000 | | | 44,200 00 | 45,457 72 | - 1,257 72 | 0 00 | - 1,257 72 |
| PACKETEER INC COM CUSIP: 695210104 | | | | | | | | |
| 1,500 00 | 13 6000000 | | 0 00 | 20,400 00 | 21,815 21 | - 1,415.21 | 0 00 | - 1,415 21 |
| PACTIV CORP COM CUSIP: 695257105 | | | | | | | | |
| 3,100 00 | 35 6900000 | | 0 00 | 110,639.00 | 68,658 00 | 41,981 00 | 0 00 | 41,981 00 |
| PALL CORP COM CUSIP: 696429307 | | | | | | | | |
| 2,200 00 | 34 5500000 | | 0 00 | 76,010 00 | 59,357 54 | 16,652 46 | 0 00 | 16,652 46 |
| PALM INC NEW COM CUSIP: 696643105 | | | | | | | | |
| 3,500 00 | 14 0900000 | | 0 00 | 49,315.00 | 54,869 20 | - 5,554 20 | 0 00 | - 5,554 20 |
| PALOMAR MED TECHNOLOGIES INC COM NEW CUSIP: 697529303 | | | | | | | | |
| 800 00 | 50 6700000 | | 0 00 | 40,536 00 | 29,914 63 | 10,621 37 | 0 00 | 10,621 37 |
| PANERA BREAD CO CL A CUSIP: 69840W108 | | | | | | | | |
| 1,100 00 | 55 9100000 | | 0 00 | 61,501 00 | 64,377 84 | - 2,876 84 | 0 00 | - 2,876 84 |
| PANTRY INC COM ISIN #US6986571031 CUSIP: 698657103 | | | | | | | | |
| 900 00 | 46 8400000 | | 0 00 | 42,156 00 | 41,350.71 | 805 29 | 0.00 | 805.29 |
| PAPA JOHNS INTL INC COM CUSIP: 698813102 | | | | | | | | |
| 1,300 00 | 29 0100000 | | 0.00 | 37,713.00 | 21,475 77 | 16,237 23 | 0 00 | 16,237 23 |
| PAR PHARMACEUTICAL COS INC COM CUSIP: 69888P106 | | | | | | | | |
| 700 00 | 22.3700000 | | 0 00 | 15,659.00 | 26,448.50 | - 10,789.50 | 0 00 | - 10,789.50 |
| PARALLEL PETROLEUM CORP COM STK USD 01 CUSIP: 699157103 | | | | | | | | |
| 1,900 00 | 17 5700000 | | 0 00 | 33,383 00 | 45,374 98 | - 11,991 98 | 0 00 | - 11,991.98 |
| PARAMETRIC TECHNOLOGY CORP COM NEW STK CUSIP: 699173209 | | | | | | | | |
| 2,200 00 | 18 0200000 | | 0 00 | 39,644 00 | 30,957 82 | 8,686.18 | 0 00 | 8,686 18 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|------------------------------------|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | Income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| PAREXEL INTL CORP COM | CUSIP 699462107 | | | | | | |
| 1,400 00 | 28 9700000 | 0 00 | 40,558 00 | 34,337.62 | 6,220 38 | 0 00 | 6,220.38 |
| PARK ELECTROCHEMICAL CORP COM | CUSIP 700416209 | | | | | | |
| 500 00 | 25 6500000 | 0 00 | 12,825.00 | 12,269 00 | 556.00 | 0 00 | 556.00 |
| PARKER-HANNIFIN CORP COM | CUSIP 701094104 | | | | | | |
| 2,500 00 | 76 8800000 | 0 00 | 192,200 00 | 160,250 37 | 31,949 63 | 0 00 | 31,949 63 |
| PARLUX FRAGRANCES INC COM | CUSIP 701645103 | | | | | | |
| 1,800 00 | 5.5700000 | 0 00 | 10,026.00 | 22,730 70 | - 12,704 70 | 0 00 | - 12,704 70 |
| PARTNERS TR FINL GROUP INC NEW COM | CUSIP 70213F102 | | | | | | |
| 3,000 00 | 11 6400000 | 0 00 | 34,920.00 | 32,714 77 | 2,205.23 | 0 00 | 2,205.23 |
| PATHMARK STORES INC NEW COM | CUSIP 70322A101 | | | | | | |
| 2,400 00 | 11 1500000 | 0 00 | 26,760 00 | 20,883 60 | 5,876 40 | 0 00 | 5,876 40 |
| PATTERSON COS INC COM | CUSIP 703395103 | | | | | | |
| 4,300 00 | 35 5100000 | 0 00 | 152,693 00 | 182,397 46 | - 29,704 46 | 0 00 | - 29,704 46 |
| PATTERSON-UTI ENERGY INC COM | CUSIP 703481101 | | | | | | |
| 4,700 00 | 23 2300000 | 0 00 | 109,181.00 | 102,816 95 | 6,364.05 | 0 00 | 6,364 05 |
| PAXAR CORP COM | CUSIP 704227107 | | | | | | |
| 2,100.00 | 23 0600000 | 0.00 | 48,426.00 | 50,316 52 | - 1,890.52 | 0 00 | - 1,890 52 |
| PAYCHEX INC COM | CUSIP 704326107 | | | | | | |
| 9,300 00 | 39 5400000 | 0 00 | 367,722 00 | 303,755 74 | 63,966 26 | 0 00 | 63,966 26 |
| PDL BIOPHARMA INC COM | CUSIP 69329Y104 | | | | | | |
| 2,300.00 | 20.1400000 | 0 00 | 46,322.00 | 46,052 88 | 269 12 | 0 00 | 269 12 |
| PEABODY ENERGY CORP COM STK | CUSIP 704549104 | | | | | | |
| 6,100 00 | 40 4100000 | 0.00 | 246,501 00 | 165,757 98 | 80,743.02 | 0 00 | 80,743 02 |
| PEETS COFFEE & TEA INC COM | CUSIP 705560100 | | | | | | |
| 1,100 00 | 26.2400000 | 0 00 | 28,864.00 | 36,143 80 | - 7,279.80 | 0 00 | - 7,279 80 |
| PENN NATL GAMING INC COM | CUSIP 707569109 | | | | | | |
| 2,400 00 | 41.6200000 | 0 00 | 99,888 00 | 66,664 08 | 33,223.92 | 0 00 | 33,223 92 |
| PENNEY J.C CO INC COM | CUSIP 708160106 | | | | | | |
| 5,400.00 | 77.3600000 | 0.00 | 417,744 00 | 244,620 58 | 173,123 42 | 0 00 | 173,123.42 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|--------------|--------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| PENTAIR INC COM CUSIP: 709631105 2,100 00 31 4000000 | | 0 00 | 65,940.00 | 39,942 00 | 25,998 00 | 0 00 | 25,998 00 |
| PENWEST PHARMACEUTICALS CO COM CUSIP 709754105 1,500 00 16 6200000 | | 0 00 | 24,930 00 | 31,130.16 | - 6,200 16 | 0.00 | - 6,200 16 |
| PEOPLES BNK BRIDGEPORT CONN COM CUSIP 710198102 2,800 00 44 6200000 | | 0 00 | 124,936 00 | 70,015.04 | 54,920 96 | 0 00 | 54,920 96 |
| PEOPLES ENERGY CORP COM CUSIP 711030106 2,476 00 44 5700000 | | 1,349 42 | 110,355 32 | 100,890 97 | 9,464 35 | 0 00 | 9,464 35 |
| PEP BOYS-MANNY MOE & JACK COM CUSIP: 713278109 2,600 00 14 8600000 | | 0 00 | 38,636 00 | 64,046 84 | - 25,410 84 | 0 00 | - 25,410 84 |
| PEPCO HLDGS INC COM CUSIP: 713291102 6,100 00 26 0100000 | | 0 00 | 158,661 00 | 133,282 42 | 25,378 58 | 0 00 | 25,378 58 |
| PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 CUSIP 713409100 2,900 00 30 9100000 319 00 | | | 89,639 00 | 79,006.49 | 10,632 51 | 0 00 | 10,632 51 |
| PEPSICO INC COM CUSIP: 713448108 41,400 00 62 5500000 | | 12,420 00 | 2,589,570 00 | 2,177,209 02 | 412,360 98 | 0 00 | 412,360 98 |
| PER-SE TECHNOLOGIES INC COM NEW CUSIP 713569309 1,773 00 27 7800000 | | 0 00 | 49,253 94 | 36,319 73 | 12,934.21 | 0 00 | 12,934 21 |
| PEREGRINE PHARMACEUTICALS INC COM CUSIP 713661106 11,200 00 1 1600000 | | 0 00 | 12,992 00 | 17,792 32 | - 4,800 32 | 0 00 | - 4,800 32 |
| PERFORMANCE FOOD GROUP CO COM CUSIP. 713755106 1,800.00 27 6400000 | | 0 00 | 49,752.00 | 48,802 02 | 949.98 | 0 00 | 949.98 |
| PERKINELMER INC COM CUSIP: 714046109 2,400 00 22 2300000 | | 0.00 | 53,352.00 | 54,763 04 | - 1,411 04 | 0 00 | - 1,411.04 |
| PERRIGO CO COM CUSIP. 714290103 2,900.00 17 3000000 | | 0.00 | 50,170.00 | 50,608 47 | - 438 47 | 0.00 | - 438 47 |
| PETMED EXPRESS INC COM STK CUSIP 716382106 1,400 00 13 3500000 | | 0 00 | 18,690 00 | 15,345 12 | 3,344.88 | 0 00 | 3,344.88 |
| PETRO DEV CORP COM CUSIP 716578109 900.00 43.0500000 | | 0 00 | 38,745 00 | 32,059.06 | 6,685.94 | 0 00 | 6,685.94 |

Portfolio Statement

31 DEC 2006

Account Name: LUMINA FOUNDATION
Account number: LUMIN

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| PETROHAWK ENERGY CORP COM CUSIP: 716495106 | | | | | | | |
| 5,870 00 | 11 5000000 | 0 00 | 67,505 00 | 64,339 02 | 3,165 98 | 0 00 | 3,165 98 |
| PETSMART INC COM CUSIP 716768106 | | | | | | | |
| 4,500 00 | 28.8600000 | 0 00 | 129,870 00 | 84,732.51 | 45,137.49 | 0 00 | 45,137 49 |
| PFIZER INC COM STK \$.11 1/9 PAR CUSIP 717081103 | | | | | | | |
| 180,500 00 | 25 9000000 | 0 00 | 4,674,950 00 | 4,370,764 95 | 304,185 05 | 0 00 | 304,185 05 |
| PG& E CORP COM CUSIP 69331C108 | | | | | | | |
| 9,800 00 | 47 3300000 | 3,234.00 | 463,834.00 | 359,189 53 | 104,644 47 | 0 00 | 104,644 47 |
| PHARMACEUTICAL PROD DEV INC COM CUSIP: 717124101 | | | | | | | |
| 3,400 00 | 32 2200000 | 0 00 | 109,548 00 | 75,881 63 | 33,666 37 | 0 00 | 33,666 37 |
| PHARMANET DEV GROUP INC COM CUSIP 717148100 | | | | | | | |
| 1,100 00 | 22 0700000 | 0 00 | 24,277 00 | 26,195 97 | - 1,918.97 | 0 00 | - 1,918.97 |
| PHARMION CORP COM CUSIP: 71715B409 | | | | | | | |
| 1,500 00 | 25 7400000 | 0 00 | 38,610 00 | 35,202 26 | 3,407 74 | 0 00 | 3,407 74 |
| PHELPS DODGE CORP CAP CUSIP 717265102 | | | | | | | |
| 4,800 00 | 119.7200000 | 0 00 | 574,656 00 | 265,371 54 | 309,284 46 | 0 00 | 309,284.46 |
| PHILADELPHIA CONS HLDG CORP COM CUSIP 717528103 | | | | | | | |
| 2,100 00 | 44 5600000 | 0.00 | 93,576 00 | 47,136 33 | 46,439 67 | 0 00 | 46,439 67 |
| PHILLIPS VAN HEUSEN CORP COM CUSIP 718592108 | | | | | | | |
| 909 00 | 50 1700000 | 0 00 | 45,604 53 | 29,730 32 | 15,874 21 | 0 00 | 15,874 21 |
| PHOTON DYNAMICS INC COM CUSIP 719364101 | | | | | | | |
| 1,000 00 | 11 6900000 | 0 00 | 11,690.00 | 21,232 57 | - 9,542.57 | 0 00 | - 9,542.57 |
| PHOTRONICS INC COM CUSIP. 719405102 | | | | | | | |
| 2,200 00 | 16 3400000 | 0 00 | 35,948 00 | 32,938.91 | 3,009 09 | 0.00 | 3,009 09 |
| PICO HLDGS INC COM NEW STK CUSIP 693366205 | | | | | | | |
| 200 00 | 34 7700000 | 0 00 | 6,954 00 | 5,063.82 | 1,890.18 | 0 00 | 1,890.18 |
| PIER 1 IMPORTS INC COM CUSIP 720279108 | | | | | | | |
| 3,800.00 | 5 9500000 | 0 00 | 22,610.00 | 26,501.96 | - 3,891 96 | 0 00 | - 3,891 96 |
| PILGRIMS PRIDE CORP COM CUSIP. 721467108 | | | | | | | |
| 900.00 | 29 4300000 | 0.00 | 26,487.00 | 26,584.89 | - 97.89 | 0.00 | - 97.89 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------|----------------------|--------------|--------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| PINNACLE ENTMT INC COM | CUSIP 723456109 | | | | | | |
| 1,600 00 | 33 1400000 | 0 00 | 53,024 00 | 35,779 00 | 17,245 00 | 0 00 | 17,245 00 |
| PINNACLE W CAP CORP COM | CUSIP 723484101 | | | | | | |
| 2,000 00 | 50 6900000 | 0 00 | 101,380 00 | 83,383.37 | 17,996.63 | 0 00 | 17,996 63 |
| PIONEER DRILLING CO COM STK | CUSIP 723655106 | | | | | | |
| 2,200.00 | 13 2800000 | 0 00 | 29,216 00 | 33,838.67 | - 4,622 67 | 0 00 | - 4,622 67 |
| PIONEER NAT RES CO COM STK | CUSIP 723787107 | | | | | | |
| 83,000 00 | 39 6900000 | 0 00 | 3,294,270 00 | 3,245,618 50 | 48,651 50 | 0 00 | 48,651 50 |
| PITNEY BOWES INC COM | CUSIP 724479100 | | | | | | |
| 5,500 00 | 46 1900000 | 0 00 | 254,045.00 | 243,434 15 | 10,610 85 | 0 00 | 10,610 85 |
| PLAINS EXPL & PRODTN CO COM | CUSIP 726505100 | | | | | | |
| 2,400 00 | 47 5300000 | 0 00 | 114,072 00 | 86,066 61 | 28,005.39 | 0 00 | 28,005 39 |
| PLANTRONICS INC NEW COM | CUSIP 727493108 | | | | | | |
| 1,800 00 | 21 2000000 | 0 00 | 38,160 00 | 54,926 33 | - 16,766 33 | 0 00 | - 16,766.33 |
| PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B | CUSIP 728117300 | | | | | | |
| 1,600 00 | 11 4600000 | 0 00 | 18,336 00 | 15,954 72 | 2,381 28 | 0 00 | 2,381 28 |
| PLEXUS CORP COM | CUSIP 729132100 | | | | | | |
| 1,800 00 | 23.8800000 | 0.00 | 42,984.00 | 29,797 93 | 13,186 07 | 0 00 | 13,186.07 |
| PLUG PWR INC COM | CUSIP 72919P103 | | | | | | |
| 1,700 00 | 3 8900000 | 0 00 | 6,613 00 | 9,344 51 | - 2,731.51 | 0 00 | - 2,731 51 |
| PLUM CREEK TIMBER CO INC COM | CUSIP 729251108 | | | | | | |
| 5,300.00 | 39.8500000 | 0 00 | 211,205 00 | 187,536 54 | 23,668.46 | 0.00 | 23,668.46 |
| PMC SIERRA INC COM | CUSIP 69344F106 | | | | | | |
| 4,500.00 | 6 7100000 | 0 00 | 30,195 00 | 42,358 00 | - 12,163 00 | 0.00 | - 12,163.00 |
| PMI GROUP INC COM | CUSIP 69344M101 | | | | | | |
| 1,800 00 | 47.1700000 | 94 50 | 84,906 00 | 71,179 00 | 13,727 00 | 0 00 | 13,727 00 |
| PNC FINANCIAL SERVICES GROUP COM STK | CUSIP 693475105 | | | | | | |
| 7,911 00 | 74 0400000 | 0 00 | 585,730 44 | 461,920 05 | 123,810 39 | 0 00 | 123,810 39 |
| PNM RES INC COM | CUSIP 69349H107 | | | | | | |
| 3,100.00 | 31 1000000 | 0 00 | 96,410 00 | 77,834 53 | 18,575 47 | 0 00 | 18,575 47 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|-----------------------------------|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| POGO PRODUCING CO COM | CUSIP 730448107 | | | | | | |
| 2,100 00 | 48 4400000 | 0 00 | 101,724 00 | 91,017 20 | 10,706 80 | 0 00 | 10,706 80 |
| POLARIS INDS INC COM | CUSIP 731068102 | | | | | | |
| 800.00 | 46 8300000 | 0.00 | 37,464 00 | 55,261 00 | - 17,797 00 | 0 00 | - 17,797.00 |
| POLO RALPH LAUREN CORP CL A | CUSIP 731572103 | | | | | | |
| 1,100 00 | 77 6600000 | 55 00 | 85,426 00 | 58,691.20 | 26,734 80 | 0 00 | 26,734 80 |
| POLYCOM INC COM | CUSIP 73172K104 | | | | | | |
| 3,100 00 | 30 9100000 | 0 00 | 95,821 00 | 57,180 36 | 38,640 64 | 0 00 | 38,640 64 |
| POLYMEDICA CORP COM | CUSIP 731738100 | | | | | | |
| 1,200 00 | 40 4100000 | 0 00 | 48,492 00 | 45,156 02 | 3,335 98 | 0 00 | 3,335 98 |
| POLYONE CORP COM | CUSIP 73179P106 | | | | | | |
| 4,000 00 | 7.5000000 | 0 00 | 30,000.00 | 34,864 77 | - 4,864 77 | 0 00 | - 4,864 77 |
| POOL CORP COM STK | CUSIP 73278L105 | | | | | | |
| 1,900 00 | 39 1700000 | 0 00 | 74,423 00 | 74,025 30 | 397 70 | 0 00 | 397 70 |
| POPULAR INC COM | CUSIP 733174106 | | | | | | |
| 8,800 00 | 17 9500000 | 1,408 00 | 157,960 00 | 215,197 86 | - 57,237 86 | 0 00 | - 57,237.86 |
| PORTFOLIO RECOVERY ASSOCS INC COM | CUSIP 73640Q105 | | | | | | |
| 300.00 | 46 6900000 | 0 00 | 14,007.00 | 12,241.94 | 1,765.06 | 0.00 | 1,765 06 |
| POST PPTYS INC REIT | CUSIP 737464107 | | | | | | |
| 1,800 00 | 45 7000000 | 810 00 | 82,260 00 | 57,312 60 | 24,947 40 | 0 00 | 24,947 40 |
| POTLATCH CORP NEW COM STK | CUSIP 737630103 | | | | | | |
| 277 00 | 43 8200000 | 0 00 | 12,138 14 | 9,405 77 | 2,732 37 | 0 00 | 2,732.37 |
| POWERWAVE TECHNOLOGIES INC COM | CUSIP 739363109 | | | | | | |
| 4,300 00 | 6 4500000 | 0 00 | 27,735.00 | 37,428 10 | - 9,693 10 | 0 00 | - 9,693 10 |
| POZEN INC COM | CUSIP 73941U102 | | | | | | |
| 2,600 00 | 16.9900000 | 0.00 | 44,174.00 | 18,288 66 | 25,885 34 | 0 00 | 25,885 34 |
| PPG IND INC COM | CUSIP 693506107 | | | | | | |
| 4,400.00 | 64 2100000 | 0.00 | 282,524 00 | 299,642.45 | - 17,118.45 | 0 00 | - 17,118.45 |
| PPL CORP COM ISIN US69351T1060 | CUSIP 69351T106 | | | | | | |
| 10,600.00 | 35 8400000 | 2,915.00 | 379,904.00 | 304,612 11 | 75,291 89 | 0 00 | 75,291 89 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------|----------------|----------|--------------|--------------|----------------------|------|------------|
| Shares/PAR value | Local market price | income/expense | Market | | | Translation | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| PRA INTL COM STK CUSIP 69353C101 | 900 00 | 25 2700000 | 0 00 | 22,743 00 | 23,222 97 | - 479 97 | 0 00 | - 479 97 |
| PRAXAIR INC COM CUSIP 74005P104 | 8,700 00 | 59 3300000 | 0 00 | 516,171.00 | 395,744 12 | 120,426 88 | 0 00 | 120,426 88 |
| PRE PAID LEGAL SVCS INC COM CUSIP 740065107 | 700 00 | 39 1300000 | 0 00 | 27,391 00 | 23,768 99 | 3,622 01 | 0 00 | 3,622 01 |
| PRECISION CASTPARTS CORP COM CUSIP 740189105 | 2,900 00 | 78 2800000 | 84 00 | 227,012 00 | 107,905 29 | 119,106 71 | 0 00 | 119,106 71 |
| PREFERRED BK LOS ANGELES CALIF COM STK CUSIP 740367107 | 800 00 | 60 0900000 | 0 00 | 48,072.00 | 42,852 40 | 5,219 60 | 0 00 | 5,219 60 |
| PRICE T ROWE GROUP INC COM CUSIP 74144T108 | 7,600 00 | 43 7700000 | 1,292 00 | 332,652 00 | 237,620 75 | 95,031 25 | 0 00 | 95,031 25 |
| PRICELINE COM INC COM NEW STK CUSIP 741503403 | 1,200 00 | 43 6100000 | 0 00 | 52,332 00 | 27,189 62 | 25,142 38 | 0 00 | 25,142 38 |
| PRIDE INTL INC DEL COM CUSIP 74153Q102 | 3,200 00 | 30 0100000 | 0 00 | 96,032 00 | 78,768 25 | 17,263 75 | 0 00 | 17,263 75 |
| PRINCIPAL FINL GROUP INC COM STK CUSIP 74251V102 | 7,600 00 | 58 7000000 | 0.00 | 446,120 00 | 327,392 08 | 118,727 92 | 0 00 | 118,727.92 |
| PRIVATEBANCORP INC COM CUSIP 742962103 | 1,200 00 | 41 6300000 | 0 00 | 49,956 00 | 39,083 96 | 10,872 04 | 0 00 | 10,872 04 |
| PROCTER & GAMBLE CO COM CUSIP 742718109 | 81,777.00 | 64 2700000 | 0.00 | 5,255,807.79 | 4,353,626 06 | 902,181 73 | 0 00 | 902,181 73 |
| PROGENICS PHARMACEUTICALS INC COM CUSIP 743187106 | 1,200 00 | 25.7400000 | 0 00 | 30,888 00 | 24,692.52 | 6,195 48 | 0 00 | 6,195 48 |
| PROGRESS ENERGY INC COM CUSIP 743263105 | 7,400 00 | 49 0800000 | 0.00 | 363,192 00 | 324,038 74 | 39,153 26 | 0 00 | 39,153 26 |
| PROGRESS SOFTWARE CORP COM CUSIP 743312100 | 2,000 00 | 27 9300000 | 0 00 | 55,860 00 | 46,781 00 | 9,079 00 | 0 00 | 9,079 00 |
| PROGRESSIVE CORP OH COM CUSIP 743315103 | 20,700.00 | 24 2200000 | 181.12 | 501,354.00 | 455,559.03 | 45,794.97 | 0 00 | 45,794 97 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------------------------|---------------------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| PROGRESSIVE GAMING INTL CORP COM STK CUSIP: 74332S102 1,500 00 9.0700000 | | 0 00 | 13,605.00 | 21,624 00 | - 8,019 00 | 0 00 | - 8,019 00 |
| PROLOGIS SH BEN INT CUSIP 743410102 56,253.00 60 7700000 | | 0 00 | 3,418,494 81 | 2,318,405 38 | 1,100,089.43 | 0 00 | 1,100,089 43 |
| PROQUEST CO COM CUSIP 74346P102 700 00 10 4500000 | | 0 00 | 7,315 00 | 22,081.50 | - 14,766 50 | 0 00 | - 14,766 50 |
| PROTECTIVE LIFE CORP COM CUSIP 743674103 2,400 00 47 5000000 | | 0 00 | 114,000 00 | 98,555 54 | 15,444 46 | 0 00 | 15,444 46 |
| PROVIDENT BANKSHARES CORP COM CUSIP 743859100 1,900 00 35 6000000 | | 0 00 | 67,640.00 | 62,614 26 | 5,025 74 | 0 00 | 5,025 74 |
| PRUDENTIAL FINL INC COM CUSIP 744320102 12,885 00 85 8600000 | | 0 00 | 1,106,306 10 | 757,369 92 | 348,936 18 | 0 00 | 348,936 18 |
| PS BUSINESS PKS INC CAL COM CUSIP 69360J107 2,990 00 70 7100000 | | 0 00 | 211,422 90 | 164,254 56 | 47,168 34 | 0 00 | 47,168 34 |
| PSS WORLD MED INC COM CUSIP 69366A100 400 00 19 5300000 | | 0 00 | 7,812 00 | 4,316 04 | 3,495 96 | 0 00 | 3,495 96 |
| PSYCHIATRIC SOLUTIONS INC COM CUSIP 74439H108 2,000 00 37 5200000 | | 0 00 | 75,040 00 | 46,370.37 | 28,669.63 | 0 00 | 28,669.63 |
| PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573106 6,800 00 66 3800000 | | 0 00 | 451,384 00 | 378,417 38 | 72,966 62 | 0 00 | 72,966 62 |
| PUBLIC STORAGE INC COM CUSIP 74460D109 30,792.00 97 5000000 | | 0 00 | 3,002,220.00 | 1,987,553.89 | 1,014,666.11 | 0 00 | 1,014,666 11 |
| PULTE HOMES INC COM CUSIP 745867101 4,500.00 33 1200000 | | 180 00 | 149,040 00 | 151,695.00 | - 2,655 00 | 0 00 | - 2,655 00 |
| PW EAGLE INC COM CUSIP 69366Y108 700 00 34 5000000 | | 52.50 | 24,150 00 | 21,150 43 | 2,999.57 | 0 00 | 2,999 57 |
| QC HLDGS INC COM CUSIP 74729T101 1,400 00 15 9600000 | | 0 00 | 22,344 00 | 18,597.04 | 3,746 96 | 0 00 | 3,746 96 |
| QLOGIC CORP COM CUSIP 747277101 3,300.00 21 9200000 | | 0 00 | 72,336.00 | 64,282 28 | 8,053.72 | 0.00 | 8,053.72 |

Portfolio Statement

31 DEC 2006

Account number LUMINA
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|--------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| QUALCOMM INC COM CUSIP 747525103 40,500 00 37 7900000 | | 4,824 00 | 1,530,495 00 | 1,571,014 99 | - 40,519 99 | 0 00 | - 40,519 99 |
| QUALITY SYS INC COM STK CUSIP: 747582104 800.00 37 2700000 | | 0 00 | 29,816 00 | 29,431.52 | 384 48 | 0 00 | 384 48 |
| QUANEX CORP COM CUSIP: 747620102 1,450 00 34 5900000 | | 203 00 | 50,155 50 | 56,604 44 | - 6,448 94 | 0 00 | - 6,448 94 |
| QUANTUM FL SYS TECHNOLOGIES WORLDWIDE INC COM CUSIP 74765E109 3,700 00 1 6000000 | | 0 00 | 5,920 00 | 19,295 13 | - 13,375 13 | 0 00 | - 13,375 13 |
| QUEST DIAGNOSTICS INC COM CUSIP 74834L100 4,400 00 53 0000000 | | 0 00 | 233,200 00 | 219,362 73 | 13,837 27 | 0 00 | 13,837 27 |
| QUEST SOFTWARE INC COM ISIN US74834T1034 CUSIP 74834T103 2,800 00 14 6500000 | | 0 00 | 41,020 00 | 39,471 93 | 1,548 07 | 0 00 | 1,548 07 |
| QUESTAR CORP COM CUSIP: 748356102 2,500 00 83 0500000 | | 0 00 | 207,625 00 | 143,424 30 | 64,200 70 | 0 00 | 64,200 70 |
| QUICKSILVER RES INC COM CUSIP 74837R104 1,100 00 36 5900000 | | 0 00 | 40,249 00 | 51,205 99 | - 10,956 99 | 0 00 | - 10,956 99 |
| QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 36,900 00 8 3700000 | | 0 00 | 308,853.00 | 177,935 96 | 130,917 04 | 0 00 | 130,917 04 |
| R H DONNELLEY CORP COM NEW CUSIP 74955W307 1,324 00 62 7300000 | | 0 00 | 83,054 52 | 82,227 43 | 827 09 | 0 00 | 827.09 |
| RACKABLE SYS INC COM CUSIP: 750077109 1,200.00 30 9700000 | | 0 00 | 37,164 00 | 44,225 60 | - 7,061 60 | 0.00 | - 7,061 60 |
| RADIAN GROUP INC COM CUSIP 750236101 2,300 00 53.9100000 | | 0 00 | 123,993 00 | 115,710.76 | 8,282 24 | 0 00 | 8,282 24 |
| RADIATION THERAPY SVCS INC COM CUSIP: 750323206 800 00 31 5200000 | | 0 00 | 25,216 00 | 21,802.80 | 3,413 20 | 0 00 | 3,413.20 |
| RADIO 1 INC CL D NON VTG CUSIP 75040P405 4,000 00 6.7400000 | | 0 00 | 26,960 00 | 61,760.47 | - 34,800 47 | 0 00 | - 34,800 47 |
| RADIOSHACK CORP DEL COM CUSIP: 750438103 2,800.00 16.7800000 | | 0 00 | 46,984.00 | 91,602.50 | - 44,618 50 | 0 00 | - 44,618.50 |

Portfolio Statement

31 DEC 2006

Account number: UMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------------------------|---------------------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| RADISYS CORP COM CUSIP 750459109 1,300 00 16 6700000 | | 0 00 | 21,671.00 | 22,719 95 | - 1,048 95 | 0 00 | - 1,048 95 |
| RAILAMERICA INC COM STK USD0.001 CUSIP 750753105 1,300 00 16 0800000 | | 0 00 | 20,904 00 | 20,856.03 | 47 97 | 0 00 | 47 97 |
| RAIT FINL TR COM CUSIP 749227104 2,100 00 34 4800000 | | 1,575 00 | 72,408.00 | 61,268 97 | 11,139 03 | 0 00 | 11,139 03 |
| RALCORP HLDGS INC NEW COM CUSIP 751028101 600 00 50 8900000 | | 0 00 | 30,534 00 | 26,034 42 | 4,499 58 | 0 00 | 4,499 58 |
| RAMBUS INC DEL COM CUSIP 750917106 1,800 00 18 9300000 | | 0 00 | 34,074 00 | 75,169.08 | - 41,095 08 | 0 00 | - 41,095.08 |
| RANGE RES CORP COM CUSIP 75281A109 2,700 00 27 4600000 | | 0 00 | 74,142 00 | 39,812 34 | 34,329 66 | 0 00 | 34,329 66 |
| RARE HOSPITALITY INTL INC COM CUSIP 753820109 1,700 00 32 9300000 | | 0 00 | 55,981 00 | 53,848 76 | 2,132 24 | 0 00 | 2,132.24 |
| RAYMOND JAMES FNCL INC COM STK CUSIP 754730109 3,300 00 30 3100000 | | 330 00 | 100,023 00 | 68,231 96 | 31,791 04 | 0 00 | 31,791 04 |
| RAYONIER INC REIT CUSIP 754907103 2,850 00 41 0500000 | | 0 00 | 116,992 50 | 83,834.15 | 33,158.35 | 0.00 | 33,158 35 |
| RAYTHEON CO COM NEW COM NEW CUSIP 755111507 11,700 00 52 8000000 | | 2,808.00 | 617,760.00 | 456,926 82 | 160,833 18 | 0 00 | 160,833 18 |
| RCN CORP COM NEW CUSIP 749361200 300.00 30 1500000 | | 0 00 | 9,045.00 | 8,718.99 | 326 01 | 0 00 | 326.01 |
| RC2 CORP COM CUSIP 749388104 1,000 00 44.0000000 | | 0.00 | 44,000 00 | 29,379 70 | 14,620 30 | 0 00 | 14,620 30 |
| READERS DIGEST ASSN INC COM CL A NON VTG CUSIP 755267101 4,400 00 16 7000000 | | 0 00 | 73,480 00 | 70,917.48 | 2,562 52 | 0 00 | 2,562.52 |
| REALNETWORKS INC COM CUSIP 75605L104 4,200.00 10 9400000 | | 0 00 | 45,948 00 | 38,934 53 | 7,013 47 | 0.00 | 7,013.47 |
| REALOGY CORP COM STK CUSIP 75605E100 5,777.00 30 3200000 | | 0 00 | 175,158.64 | 158,800 82 | 16,357.82 | 0.00 | 16,357 82 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|--------------|----------------------|-------------|-------------|--|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| RED HAT INC COM CUSIP 756577102 | | | | | | | | |
| 3,800 00 | 23 0000000 | 0 00 | 87,400 00 | 65,135 52 | 22,264 48 | 0 00 | 22,264 48 | |
| RED ROBIN GOURMET BURGERS INC COM CUSIP 75689M101 | | | | | | | | |
| 900 00 | 35 8500000 | 0 00 | 32,265 00 | 39,430 86 | - 7,165.86 | 0 00 | - 7,165 86 | |
| REDBACK NETWORKS INC COM NEW COM NEW CUSIP 757209507 | | | | | | | | |
| 2,300 00 | 24 9400000 | 0 00 | 57,362 00 | 21,217 33 | 36,144 67 | 0 00 | 36,144 67 | |
| REDWOOD TR INC COM CUSIP: 758075402 | | | | | | | | |
| 800 00 | 58 0800000 | 560 00 | 46,464 00 | 45,918 28 | 545 72 | 0 00 | 545 72 | |
| REGAL BELOIT CORP COM CUSIP: 758750103 | | | | | | | | |
| 1,300 00 | 52 5100000 | 182 00 | 68,263 00 | 39,401 92 | 28,861 08 | 0 00 | 28,861 08 | |
| REGAL ENTMT GROUP CL A CL A CUSIP 758766109 | | | | | | | | |
| 3,100.00 | 21 3200000 | 0 00 | 66,092 00 | 61,751.66 | 4,340 34 | 0 00 | 4,340.34 | |
| REGENCY CTRS CORP COM CUSIP 758849103 | | | | | | | | |
| 19,960 00 | 78 1700000 | 0 00 | 1,560,273 20 | 1,172,060 26 | 388,212 94 | 0 00 | 388,212 94 | |
| REGIONS FINL CORP NEW COM CUSIP 7591EP100 | | | | | | | | |
| 21,072 00 | 37 4000000 | 7,585.92 | 788,092 80 | 678,828 86 | 109,263 94 | 0 00 | 109,263 94 | |
| REGIS CORP MINN COM CUSIP: 758932107 | | | | | | | | |
| 900 00 | 39.5400000 | 0 00 | 35,586.00 | 35,956.50 | - 370 50 | 0 00 | - 370 50 | |
| REINS GROUP AMER INC COM CUSIP: 759351109 | | | | | | | | |
| 1,000 00 | 55 7000000 | 0 00 | 55,700 00 | 47,495.00 | 8,205 00 | 0 00 | 8,205 00 | |
| RELiance STL & ALUM CO COM CUSIP: 759509102 | | | | | | | | |
| 1,200 00 | 39.3800000 | 72.00 | 47,256 00 | 23,303.58 | 23,952.42 | 0 00 | 23,952 42 | |
| RELIANT ENERGY INC COM CUSIP: 75952B105 | | | | | | | | |
| 6,200 00 | 14 2100000 | 0 00 | 88,102.00 | 80,159 86 | 7,942 14 | 0 00 | 7,942 14 | |
| RENAISSANCE LEARNING INC COM CUSIP 75968L105 | | | | | | | | |
| 200.00 | 17.7300000 | 0 00 | 3,546 00 | 3,680 00 | - 134 00 | 0 00 | - 134 00 | |
| RENOVIS INC COM CUSIP 759885106 | | | | | | | | |
| 1,100 00 | 3.1600000 | 0 00 | 3,476 00 | 16,582 83 | - 13,106 83 | 0 00 | - 13,106.83 | |
| RENT A CTR INC NEW COM CUSIP: 76009N100 | | | | | | | | |
| 2,600.00 | 29.5100000 | 0 00 | 76,726 00 | 63,581 06 | 13,144 94 | 0.00 | 13,144 94 | |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| REP SVCS INC COM CUSIP: 760759100 | | | | | | | |
| 2,800 00 | 40 6700000 | 448 00 | 113,876 00 | 92,395 26 | 21,480.74 | 0 00 | 21,480 74 |
| RES CONNECTION INC COM CUSIP: 76122Q105 | | | | | | | |
| 1,900.00 | 31 8400000 | 0 00 | 60,496.00 | 47,259 06 | 13,236 94 | 0 00 | 13,236.94 |
| RESMED INC COM CUSIP: 761152107 | | | | | | | |
| 1,300 00 | 49 2200000 | 0 00 | 63,986 00 | 52,706 94 | 11,279 06 | 0 00 | 11,279 06 |
| RESPIRONICS INC COM CUSIP: 761230101 | | | | | | | |
| 1,500 00 | 37 7500000 | 0 00 | 56,625 00 | 23,298 75 | 33,326 25 | 0 00 | 33,326 25 |
| REYNOLDS AMERN INC COM CUSIP: 761713106 | | | | | | | |
| 4,800 00 | 65 4700000 | 3,600 00 | 314,256 00 | 212,142 72 | 102,113 28 | 0 00 | 102,113 28 |
| RF MICRO DEVICES INC COM CUSIP: 749941100 | | | | | | | |
| 7,000 00 | 6 7900000 | 0 00 | 47,530 00 | 43,133 12 | 4,396 88 | 0 00 | 4,396.88 |
| RIGEL PHARMACEUTICALS INC COM NEW STK CUSIP: 766559603 | | | | | | | |
| 500 00 | 11 8700000 | 0 00 | 5,935 00 | 9,744 51 | - 3,809 51 | 0 00 | - 3,809 51 |
| RIGHTNOW TECHNOLOGIES INC COM CUSIP: 76657R106 | | | | | | | |
| 1,000 00 | 17 2200000 | 0 00 | 17,220 00 | 14,774 29 | 2,445 71 | 0 00 | 2,445 71 |
| RITE AID CORP COM CUSIP: 767754104 | | | | | | | |
| 10,700 00 | 5 4400000 | 0 00 | 58,208 00 | 38,298.63 | 19,909 37 | 0 00 | 19,909.37 |
| ROBERT HALF INTL INC COM CUSIP: 770323103 | | | | | | | |
| 4,400 00 | 37 1200000 | 0 00 | 163,328 00 | 140,112 38 | 23,215.62 | 0 00 | 23,215 62 |
| ROCK-TENN CO CL A CL A CUSIP: 772739207 | | | | | | | |
| 500 00 | 27 1100000 | 0.00 | 13,555.00 | 13,392 00 | 163 00 | 0 00 | 163.00 |
| ROCKWELL AUTOMATION CUSIP: 773903109 | | | | | | | |
| 4,700 00 | 61 0800000 | 0 00 | 287,076.00 | 279,010 66 | 8,065 34 | 0 00 | 8,065 34 |
| ROCKWELL COLLINS INC COM CUSIP: 774341101 | | | | | | | |
| 4,800 00 | 63 2900000 | 0.00 | 303,792 00 | 180,883 80 | 122,908.20 | 0.00 | 122,908 20 |
| ROFIN SINAR TECHNOLOGIES INC COM CUSIP: 775043102 | | | | | | | |
| 800 00 | 60.4600000 | 0 00 | 48,368 00 | 32,205 11 | 16,162 89 | 0 00 | 16,162 89 |
| ROGERS CORP COM CUSIP: 775133101 | | | | | | | |
| 900.00 | 59.1500000 | 0.00 | 53,235.00 | 24,779 70 | 28,455.30 | 0.00 | 28,455 30 |

Portfolio Statement

31 DEC 2006

Account number: LUMINA
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|-----------------------------------|--------------------|----------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| ROHM & HAAS CO COM | CUSIP 775371107 | | | | | | | |
| 4,800 00 | 51 1200000 | | 0 00 | 245,376 00 | 220,923 36 | 24,452 64 | 0 00 | 24,452 64 |
| ROPER INDS INC NEW COM | CUSIP 776696106 | | | | | | | |
| 1,700 00 | 50 2400000 | | 0 00 | 85,408 00 | 48,920.24 | 36,487.76 | 0 00 | 36,487 76 |
| ROSS STORES INC COM | CUSIP 778296103 | | | | | | | |
| 4,600 00 | 29 3000000 | | 276 00 | 134,780 00 | 129,606 34 | 5,173 66 | 0 00 | 5,173 66 |
| ROWAN COMPANIES INC COM | CUSIP 779382100 | | | | | | | |
| 2,200 00 | 33 2000000 | | 0 00 | 73,040 00 | 63,629 50 | 9,410.50 | 0 00 | 9,410.50 |
| ROYAL GOLD INC COM STK USD0 01 | CUSIP 780287108 | | | | | | | |
| 1,200 00 | 35 9800000 | | 0 00 | 43,176.00 | 21,760 83 | 21,415 17 | 0 00 | 21,415 17 |
| RPC INC COM | CUSIP 749660106 | | | | | | | |
| 300 00 | 16 8800000 | | 0 00 | 5,064 00 | 4,922 00 | 142 00 | 0 00 | 142 00 |
| RPM INTL INC | CUSIP 749685103 | | | | | | | |
| 4,500 00 | 20 8900000 | | 0 00 | 94,005 00 | 80,450 47 | 13,554.53 | 0 00 | 13,554 53 |
| RTI INTL METALS INC COM | CUSIP 74973W107 | | | | | | | |
| 900 00 | 78 2200000 | | 0 00 | 70,398 00 | 40,392.16 | 30,005.84 | 0 00 | 30,005 84 |
| RUBY TUESDAY INC COM | CUSIP 781182100 | | | | | | | |
| 1,200 00 | 27.4400000 | | 0.00 | 32,928 00 | 19,988 80 | 12,939.20 | 0 00 | 12,939 20 |
| RUDOPH TECHNOLOGIES INC COM | CUSIP 781270103 | | | | | | | |
| 1,384 00 | 15 9200000 | | 0 00 | 22,033.28 | 21,245 97 | 787 31 | 0 00 | 787 31 |
| RUTHS CHRIS STEAK HSE INC COM STK | CUSIP 783332109 | | | | | | | |
| 700 00 | 18.2800000 | | 0 00 | 12,796.00 | 13,866.02 | - 1,070.02 | 0.00 | - 1,070 02 |
| RYDER SYS INC COM | CUSIP 783549108 | | | | | | | |
| 1,200 00 | 51 0600000 | | 0 00 | 61,272 00 | 53,310 00 | 7,962 00 | 0 00 | 7,962 00 |
| RYERSON INC | CUSIP: 78375P107 | | | | | | | |
| 1,200.00 | 25 0900000 | | 0 00 | 30,108 00 | 15,869.18 | 14,238.82 | 0 00 | 14,238 82 |
| RYLAND GROUP INC COM | CUSIP 783764103 | | | | | | | |
| 1,500 00 | 54.6200000 | | 0 00 | 81,930.00 | 89,320 50 | - 7,390 50 | 0 00 | - 7,390 50 |
| S FINL GROUP INC COM | CUSIP: 837841105 | | | | | | | |
| 3,200.00 | 26 5900000 | | 0 00 | 85,088.00 | 96,714 22 | - 11,626 22 | 0 00 | - 11,626 22 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| S W AIRL CO COM CUSIP 844741108 20,700 00 15 3200000 | | 93 15 | 317,124 00 | 309,299 66 | 7,824 34 | 0 00 | 7,824 34 |
| SABRE HLDGS CORP CUSIP 785905100 2,700 00 31.8900000 | | 0.00 | 86,103 00 | 56,926.50 | 29,176 50 | 0 00 | 29,176 50 |
| SAFECO CORP COM CUSIP 786429100 3,700 00 62 5500000 | | 0 00 | 231,435 00 | 180,977 13 | 50,457.87 | 0 00 | 50,457 87 |
| SAFENET INC COM CUSIP 78645R107 1,300 00 23 9400000 | | 0 00 | 31,122 00 | 30,979 35 | 142 65 | 0 00 | 142 65 |
| SAFETY INS GROUP INC COM CUSIP 78648T100 1,000 00 50 7100000 | | 0 00 | 50,710 00 | 34,682 98 | 16,027 02 | 0 00 | 16,027 02 |
| SAFEWAY INC COM NEW CUSIP 786514208 11,600 00 34 5600000 | | 667 00 | 400,896 00 | 270,769 52 | 130,126 48 | 0 00 | 130,126 48 |
| SAKS INC COM CUSIP 79377W108 2,600 00 17 8200000 | | 0 00 | 46,332 00 | 35,945 00 | 10,387 00 | 0 00 | 10,387 00 |
| SALESFORCE COM INC COM STK CUSIP 79466L302 1,600 00 36 4500000 | | 0 00 | 58,320 00 | 27,975 89 | 30,344 11 | 0 00 | 30,344 11 |
| SALIX PHARMACEUTICALS LTD COM DE CUSIP 795435106 2,200 00 12 1700000 | | 0 00 | 26,774 00 | 31,004 99 | - 4,230 99 | 0 00 | - 4,230.99 |
| SALLY BEAUTY HLDGS INC COM STK CUSIP 79546E104 1,500 00 7 8000000 | | 0 00 | 11,700 00 | 58,307 15 | - 46,607 15 | 0 00 | - 46,607 15 |
| SANDERSON FARMS INC COM CUSIP 800013104 1,000 00 30 2900000 | | 0 00 | 30,290 00 | 41,981 58 | - 11,691.58 | 0 00 | - 11,691 58 |
| SANDISK CORP COM CUSIP 80004C101 4,400 00 43 0300000 | | 0 00 | 189,332 00 | 144,967.38 | 44,364.62 | 0 00 | 44,364 62 |
| SANMINA-SCI CORP COM CUSIP 800907107 17,200 00 3 4500000 | | 0 00 | 59,340 00 | 113,824 68 | - 54,484.68 | 0 00 | - 54,484.68 |
| SAPIENT CORP COM CUSIP 803062108 3,500.00 5 4900000 | | 0 00 | 19,215 00 | 27,879.76 | - 8,664.76 | 0 00 | - 8,664 76 |
| SARA LEE CORP COM CUSIP 803111103 20,700.00 17.0300000 | | 2,070.00 | 352,521 00 | 383,056 48 | - 30,535 48 | 0 00 | - 30,535.48 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|--------------|------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK CUSIP: 805423308 1,200 00 35 7100000 0 00 | | | 42,852 00 | 39,502 54 | 3,349 46 | 0 00 | 3,349 46 |
| SBA COMMUNICATIONS CORP CL A COM CUSIP: 78388J106 3,200.00 27 5000000 0 00 | | | 88,000 00 | 39,737 69 | 48,262.31 | 0 00 | 48,262 31 |
| SCANA CORP NEW COM CUSIP: 80589M102 3,800 00 40 6200000 1,596 00 | | | 154,356 00 | 148,304 33 | 6,051 67 | 0 00 | 6,051 67 |
| SCANSOURCE INC COM CUSIP: 806037107 1,200 00 30 4000000 0 00 | | | 36,480 00 | 38,734 02 | - 2,254 02 | 0 00 | - 2,254 02 |
| SCHEIN HENRY INC COM CUSIP: 806407102 1,800 00 48 9800000 0 00 | | | 88,164 00 | 61,938 24 | 26,225 76 | 0 00 | 26,225 76 |
| SCHERING-PLOUGH CORP COM CUSIP: 806605101 37,500 00 23 6400000 0 00 | | | 886,500 00 | 709,433 76 | 177,066 24 | 0 00 - | 177,066 24 |
| SCHNITZER STL INDS INC CL A CUSIP: 806882106 1,000 00 39 7000000 0 00 | | | 39,700 00 | 31,150 32 | 8,549.68 | 0 00 | 8,549 68 |
| SCHOLASTIC CORP COM CUSIP: 807066105 1,700 00 35 8400000 0 00 | | | 60,928 00 | 57,762 73 | 3,165 27 | 0 00 | 3,165 27 |
| SCHOOL SPECIALTY INC WI COM CUSIP: 807863105 1,450 00 37.4900000 0 00 | | | 54,360 50 | 65,682.11 | - 11,321 61 | 0 00 | - 11,321.61 |
| SCHULMAN A INC COM CUSIP: 808194104 1,800 00 22 2500000 0 00 | | | 40,050 00 | 31,918 86 | 8,131 14 | 0 00 | 8,131 14 |
| SCHWAB CHARLES CORP COM NEW CUSIP: 808513105 27,400.00 19.3400000 0 00 | | | 529,916 00 | 349,048 93 | 180,867.07 | 0.00 | 180,867 07 |
| SCIELE PHARMA INC COM STK CUSIP: 808627103 1,400.00 24.0000000 0 00 | | | 33,600.00 | 27,096 97 | 6,503.03 | 0.00 | 6,503 03 |
| SCIENTIFIC GAMES CORP CUSIP: 80874P109 2,500 00 30 2300000 0.00 | | | 75,575 00 | 68,275 93 | 7,299 07 | 0 00 | 7,299 07 |
| SCOTTS MIRACLE-GRO COMPANY CL A CL A CUSIP: 810186106 1,800 00 51 6500000 0 00 | | | 92,970.00 | 61,347.50 | 31,622 50 | 0 00 | 31,622 50 |
| SCRIPPS E.W INC NEW CL A COM CUSIP: 811054204 1,700 00 49 9400000 0.00 | | | 84,898.00 | 78,720 95 | 6,177 05 | 0 00 | 6,177 05 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SEACOR HLDGS INC COM 400 00 | CUSIP 811904101 99 1400000 | 0 00 | 39,656 00 | 22,579.00 | 17,077 00 | 0 00 | 17,077 00 |
| SEALED AIR CORP NEW COM STK 1,700 00 | CUSIP 81211K100 64 9200000 | 0 00 | 110,364 00 | 86,535 26 | 23,828 74 | 0 00 | 23,828 74 |
| SEALY CORP COM 1,700 00 | CUSIP 812139301 14 7500000 | 0 00 | 25,075 00 | 22,540 13 | 2,534 87 | 0 00 | 2,534 87 |
| SEARS HLDGS CORP COM 2,262 00 | CUSIP 812350106 167 9300000 | 0 00 | 379,857.66 | 316,418 90 | 63,438.76 | 0 00 | 63,438 76 |
| SECURE COMPUTING CORP COM 2,100 00 | CUSIP 813705100 6 5600000 | 0 00 | 13,776 00 | 19,680 70 | - 5,904 70 | 0 00 | - 5,904 70 |
| SEI INVTS CO COM 2,200 00 | CUSIP 784117103 59 5600000 | 264 00 | 131,032 00 | 88,987 87 | 42,044.13 | 0 00 | 42,044 13 |
| SELECT COMFORT CORP OC-CAP STK 2,000 00 | OC-CAP STK CUSIP 81616X103 17 3900000 | 0 00 | 34,780 00 | 28,404 22 | 6,375 78 | 0 00 | 6,375 78 |
| SELECTIVE INS GROUP INC COM 800 00 | CUSIP 816300107 57 2900000 | 0 00 | 45,832 00 | 44,563 92 | 1,268.08 | 0 00 | 1,268 08 |
| SEMPRA ENERGY INC COM STK 7,300 00 | CUSIP 816851109 56 0400000 | 2,100 00 | 409,092 00 | 249,268.80 | 159,823 20 | 0 00 | 159,823 20 |
| SEMTECH CORP 3,400 00 | CUSIP 816850101 13 0700000 | 0 00 | 44,438 00 | 55,206 74 | - 10,768 74 | 0 00 | - 10,768 74 |
| SENIOR HSG PPTYS TR SH BEN INT SH BEN INT 3,700.00 | CUSIP 81721M109 24 4800000 | 0.00 | 90,576.00 | 60,230.74 | 30,345.26 | 0.00 | 30,345 26 |
| SEPRACOR INC COM 2,600.00 | CUSIP 817315104 61.5800000 | 0.00 | 160,108 00 | 143,862 96 | 16,245.04 | 0 00 | 16,245.04 |
| SERVICEMASTER CO COM 5,300 00 | CUSIP 81760N109 13 1100000 | 0 00 | 69,483 00 | 68,122 61 | 1,360 39 | 0 00 | 1,360 39 |
| SHAW GROUP INC COM 1,600 00 | CUSIP 820280105 33.5000000 | 0 00 | 53,600 00 | 27,050 34 | 26,549.66 | 0.00 | 26,549 66 |
| SHERWIN-WILLIAMS CO COM 2,400 00 | CUSIP 824348106 63 5800000 | 0 00 | 152,592 00 | 104,047.32 | 48,544 68 | 0.00 | 48,544 68 |

Portfolio Statement

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Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|---|--------------------------------------|---------------------------|--------------|--------------|----------------------|-------------|--------------|
| | | | | | Market | Translation | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SHUFFLE MASTER INC COM 1,600 00 | CUSIP: 825549108 26 2000000 | 0 00 | 41,920 00 | 50,504 38 | - 8,584 38 | 0 00 | - 8,584 38 |
| SI INTL INC COM 700 00 | CUSIP: 78427V102 32 4200000 | 0 00 | 22,694 00 | 18,066 32 | 4,627 68 | 0 00 | 4,627.68 |
| SIERRA PAC RES NEW COM 4,100 00 | CUSIP: 826428104 16 8300000 | 0 00 | 69,003.00 | 40,127 43 | 28,875 57 | 0 00 | 28,875 57 |
| SIGMA DESIGNS INC COM 2,100 00 | CUSIP: 826565103 25 4500000 | 0.00 | 53,445 00 | 19,786 41 | 33,658 59 | 0 00 | 33,658 59 |
| SIGMA-ALDRICH CORP COM 2,200.00 | CUSIP: 826552101 77 7200000 | 0 00 | 170,984 00 | 143,496 03 | 27,487 97 | 0 00 | 27,487 97 |
| SIGNATURE BK NY N Y COM 900 00 | CUSIP: 82669G104 30 9800000 | 0 00 | 27,882 00 | 29,072.97 | - 1,190 97 | 0 00 | - 1,190 97 |
| SILGAN HLDGS INC COM 1,100 00 | CUSIP: 827048109 43 9200000 | 0 00 | 48,312 00 | 33,007 23 | 15,304 77 | 0 00 | 15,304 77 |
| SILICON IMAGE INC COM STK 3,200 00 | CUSIP: 82705T102 12 7200000 | 0 00 | 40,704 00 | 37,760 62 | 2,943 38 | 0 00 | 2,943 38 |
| SILICON LABORATORIES INC COM 900.00 | CUSIP: 826919102 34.6500000 | 0 00 | 31,185 00 | 30,629 14 | 555 86 | 0 00 | 555 86 |
| SILICON STORAGE TECH INC COM 5,000 00 | CUSIP: 827057100 4 5100000 | 0 00 | 22,550 00 | 23,055 93 | - 505 93 | 0 00 | - 505 93 |
| SIMON PPTY GROUP INC COM 46,970 00 | CUSIP: 828806109 101.2900000 | 0 00 | 4,757,591 30 | 2,873,126 11 | 1,884,465 19 | 0 00 | 1,884,465 19 |
| SIMPSON MFG INC COM 1,600 00 | CUSIP: 829073105 31 6500000 | 0 00 | 50,640 00 | 57,632 00 | - 6,992 00 | 0 00 | - 6,992.00 |
| SINCLAIR BROADCAST GROUP INC CL A 3,300 00 | CUSIP: 829226109 10 5000000 | 412 50 | 34,650.00 | 27,201 24 | 7,448 76 | 0 00 | 7,448.76 |
| SIRENZA MICRODEVICES INC COM 1,600.00 | CUSIP: 82966T106 7 8600000 | 0.00 | 12,576 00 | 19,407 84 | - 6,831 84 | 0 00 | - 6,831.84 |
| SIRF TECHNOLOGY HLDGS INC COM 1,400 00 | CUSIP: 82967H101 25 5200000 | 0.00 | 35,728 00 | 19,581 70 | 16,146.30 | 0.00 | 16,146.30 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|-----------------------------------|-------------------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SIRIUS SATELLITE RADIO INC COM | CUSIP 82966U103 | | | | | | |
| 31,100 00 | 3.5400000 | 0 00 | 110,094 00 | 195,204 05 | - 85,110 05 | 0 00 | - 85,110 05 |
| SIRONA DENTAL SYS INC COM STK | CUSIP 82966C103 | | | | | | |
| 700 00 | 38 5100000 | 0 00 | 26,957.00 | 27,710 97 | - 753.97 | 0.00 | - 753 97 |
| SIRVA INC COM | CUSIP 82967Y104 | | | | | | |
| 2,700 00 | 3.4800000 | 0 00 | 9,396 00 | 25,432 00 | - 16,036 00 | 0 00 | - 16,036 00 |
| SKECHERS U S A INC CL A CL A ISIN | #US8305661055 CUSIP 830566105 | | | | | | |
| 1,200 00 | 33 3100000 | 0 00 | 39,972 00 | 17,130 00 | 22,842.00 | 0 00 | 22,842 00 |
| SKY FINL GROUP INC COM STK | CUSIP 83080P103 | | | | | | |
| 4,000 00 | 28 5400000 | 1,000.00 | 114,160 00 | 106,084 98 | 8,075 02 | 0 00 | 8,075 02 |
| SKYWEST INC COM | CUSIP 830879102 | | | | | | |
| 2,600 00 | 25 5100000 | 78 00 | 66,326.00 | 49,018 28 | 17,307.72 | 0 00 | 17,307 72 |
| SKYWORKS SOLUTIONS INC COM | CUSIP 83088M102 | | | | | | |
| 6,500 00 | 7 0800000 | 0 00 | 46,020 00 | 42,069 62 | 3,950.38 | 0 00 | 3,950.38 |
| SL GREEN RLTY CORP COM STK | CUSIP 78440X101 | | | | | | |
| 15,500 00 | 132.7800000 | 10,850 00 | 2,058,090 00 | 696,121 83 | 1,361,968 17 | 0 00 | 1,361,968 17 |
| SLM CORP COM | CUSIP 78442P106 | | | | | | |
| 10,600.00 | 48 7700000 | 0 00 | 516,962 00 | 535,276 30 | - 18,314 30 | 0 00 | - 18,314 30 |
| SMITH & WESSON HLDG CORP COM | CUSIP 831756101 | | | | | | |
| 1,100 00 | 10 3400000 | 0 00 | 11,374 00 | 12,752 02 | - 1,378 02 | 0 00 | - 1,378 02 |
| SMITH INTL INC COM | CUSIP 832110100 | | | | | | |
| 4,400 00 | 41 0700000 | 352 00 | 180,708 00 | 132,445 99 | 48,262 01 | 0 00 | 48,262.01 |
| SMITH MICRO SOFTWARE INC COM STK | CUSIP 832154108 | | | | | | |
| 1,200 00 | 14 1900000 | 0 00 | 17,028.00 | 19,208.04 | - 2,180 04 | 0 00 | - 2,180 04 |
| SMITHFIELD FOODS INC COM | CUSIP 832248108 | | | | | | |
| 1,500.00 | 25 6600000 | 0 00 | 38,490 00 | 45,780 46 | - 7,290.46 | 0 00 | - 7,290.46 |
| SMUCKER J M CO COM NEW | CUSIP 832696405 | | | | | | |
| 800 00 | 48 4700000 | 0 00 | 38,776.00 | 37,318.00 | 1,458.00 | 0 00 | 1,458 00 |
| SMURFIT-STONE CONTAINER CORP COM | CUSIP 832727101 | | | | | | |
| 8,600.00 | 10.5600000 | 0.00 | 90,816.00 | 116,568.46 | - 25,752.46 | 0.00 | - 25,752.46 |

Portfolio Statement

31 DEC 2006

Account number: EUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SNAP-ON INC COM CUSIP 833034101 | | | | | | | |
| 2,300.00 | 47.6400000 | 0.00 | 109,572.00 | 75,967.92 | 33,604.08 | 0.00 | 33,604.08 |
| SOHU COM INC COM CUSIP: 83408W103 | | | | | | | |
| 1,200.00 | 24.0000000 | 0.00 | 28,800.00 | 26,158.20 | 2,641.80 | 0.00 | 2,641.80 |
| SOLETRON CORP COM CUSIP 834182107 | | | | | | | |
| 18,400.00 | 3.2200000 | 0.00 | 59,248.00 | 142,880.20 | - 83,632.20 | 0.00 | - 83,632.20 |
| SONIC CORP COM CUSIP 835451105 | | | | | | | |
| 1,800.00 | 23.9500000 | 0.00 | 43,110.00 | 38,065.00 | 5,045.00 | 0.00 | 5,045.00 |
| SONIC SOLUTIONS COM CUSIP 835460106 | | | | | | | |
| 800.00 | 16.3000000 | 0.00 | 13,040.00 | 13,857.44 | - 817.44 | 0.00 | - 817.44 |
| SONICWALL INC COM CUSIP: 835470105 | | | | | | | |
| 3,400.00 | 8.4200000 | 0.00 | 28,628.00 | 22,408.59 | 6,219.41 | 0.00 | 6,219.41 |
| SONOCO PROD CO COM CUSIP 835495102 | | | | | | | |
| 1,200.00 | 38.0600000 | 0.00 | 45,672.00 | 32,508.01 | 13,163.99 | 0.00 | 13,163.99 |
| SONOSITE INC COM CUSIP: 83568G104 | | | | | | | |
| 900.00 | 30.9300000 | 0.00 | 27,837.00 | 35,106.75 | - 7,269.75 | 0.00 | - 7,269.75 |
| SONUS NETWORKS INC COM ISIN US8359161077 CUSIP 835916107 | | | | | | | |
| 8,900.00 | 6.5900000 | 0.00 | 58,651.00 | 44,017.62 | 14,633.38 | 0.00 | 14,633.38 |
| SOURCE INTERLINK COMPANIES INC COM NEW CUSIP 836151209 | | | | | | | |
| 2,600.00 | 8.1600000 | 0.00 | 21,216.00 | 31,509.51 | - 10,293.51 | 0.00 | - 10,293.51 |
| SOUTHERN CO COM STK CUSIP: 842587107 | | | | | | | |
| 19,600.00 | 36.8600000 | 0.00 | 722,456.00 | 654,373.71 | 68,082.29 | 0.00 | 68,082.29 |
| SOUTHERN UN CO NEW COM CUSIP. 844030106 | | | | | | | |
| 3,860.00 | 27.9500000 | 386.00 | 107,887.00 | 95,215.95 | 12,671.05 | 0.00 | 12,671.05 |
| SOUTHN COPPER CORP DEL COM CUSIP 84265V105 | | | | | | | |
| 300.00 | 53.8900000 | 0.00 | 16,167.00 | 9,924.50 | 6,242.50 | 0.00 | 6,242.50 |
| SOUTHWESTN ENERGY DE COM CUSIP 845467109 | | | | | | | |
| 3,500.00 | 35.0500000 | 0.00 | 122,675.00 | 63,705.00 | 58,970.00 | 0.00 | 58,970.00 |
| SOVEREIGN BANCORP INC COM CUSIP. 845905108 | | | | | | | |
| 9,975.00 | 25.3900000 | 0.00 | 253,265.25 | 214,792.17 | 38,473.08 | 0.00 | 38,473.08 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| SPANSION INC COM CL A COM CL A CUSIP 84649R101 | | | | | | | |
| 2,400 00 | 14.8600000 | 0 00 | 35,664 00 | 38,224 08 | - 2,560 08 | 0 00 | - 2,560 08 |
| SPARTAN STORES INC COM CUSIP. 846822104 | | | | | | | |
| 1,600 00 | 20 9300000 | 0 00 | 33,488 00 | 22,841 76 | 10,646 24 | 0 00 | 10,646 24 |
| SPARTECH CORP COM NEW CUSIP: 847220209 | | | | | | | |
| 2,000 00 | 26 2200000 | 0 00 | 52,440 00 | 36,084 80 | 16,355 20 | 0 00 | 16,355 20 |
| SPECTRUM BRANDS INC COM CUSIP. 84762L105 | | | | | | | |
| 2,300 00 | 10 9000000 | 0 00 | 25,070 00 | 43,318.59 | - 18,248 59 | 0 00 | - 18,248 59 |
| SPEEDWAY MOTORSPORTS INC COM CUSIP: 847788106 | | | | | | | |
| 200 00 | 38 4000000 | 0 00 | 7,680 00 | 7,819 00 | - 139 00 | 0 00 | - 139 00 |
| SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP. 848574109 | | | | | | | |
| 1,700 00 | 33 4700000 | 0 00 | 56,899 00 | 52,277 00 | 4,622 00 | 0 00 | 4,622 00 |
| SPRINT NEXTEL CORP CUSIP 852061100 | | | | | | | |
| 266,705 00 | 18 8900000 | 0 00 | 5,038,057 45 | 5,276,944.20 | - 238,886 75 | 0 00 | - 238,886 75 |
| SPX CORP COM CUSIP: 784635104 | | | | | | | |
| 1,400 00 | 61 1600000 | 350 00 | 85,624 00 | 58,646 77 | 26,977 23 | 0 00 | 26,977 23 |
| SRA INTL INC CL A CUSIP 78464R105 | | | | | | | |
| 600.00 | 26.7400000 | 0 00 | 16,044 00 | 18,076 50 | - 2,032.50 | 0 00 | - 2,032 50 |
| ST JOE CO COM CUSIP: 790148100 | | | | | | | |
| 2,300 00 | 53 5700000 | 0 00 | 123,211 00 | 143,114 70 | - 19,903 70 | 0 00 | - 19,903 70 |
| ST JUDE MED INC COM CUSIP 790849103 | | | | | | | |
| 8,200 00 | 36.5600000 | 0.00 | 299,792.00 | 191,723.41 | 108,068.59 | 0.00 | 108,068.59 |
| ST MARY LAND & EXPL CO COM CUSIP. 792228108 | | | | | | | |
| 2,200 00 | 36 8400000 | 0 00 | 81,048.00 | 64,604 56 | 16,443 44 | 0 00 | 16,443 44 |
| ST PAUL TRAVELERS CORP CUSIP 792860108 | | | | | | | |
| 17,900.00 | 53 6900000 | 0 00 | 961,051 00 | 696,570 53 | 264,480 47 | 0 00 | 264,480.47 |
| STA CASINOS INC COM CUSIP 857689103 | | | | | | | |
| 1,200 00 | 81 6700000 | 0 00 | 98,004 00 | 72,570 00 | 25,434 00 | 0 00 | 25,434 00 |
| STAGE STORES INC COM NEW COM NEW CUSIP. 85254C305 | | | | | | | |
| 1,450.00 | 30 3900000 | 0 00 | 44,065 50 | 38,401.24 | 5,664.26 | 0 00 | 5,664.26 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Market value | Cost | Market | Unrealized gain/loss | Total |
|---|------------------|--------------------|----------------|--------------|------------|-------------|----------------------|-------------|
| Shares/PAR value | | Local market price | income/expense | | | | Translation | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| STAMPS COM INC COM NEW | CUSIP 852857200 | | | | | | | |
| 1,000 00 | 15 7500000 | | 0 00 | 15,750.00 | 19,431 49 | - 3,681 49 | 0 00 | - 3,681 49 |
| STANCORP FINL GROUP INC COM | CUSIP: 852891100 | | | | | | | |
| 800 00 | 45 0500000 | | 0 00 | 36,040.00 | 41,668 00 | - 5,628 00 | 0 00 | - 5,628.00 |
| STANLEY WKS COM | CUSIP 854616109 | | | | | | | |
| 1,400 00 | 50 2900000 | | 0 00 | 70,406 00 | 65,912 78 | 4,493 22 | 0 00 | 4,493 22 |
| STAPLES INC COM | CUSIP: 855030102 | | | | | | | |
| 19,250 00 | 26 7000000 | | 0 00 | 513,975.00 | 426,020 50 | 87,954 50 | 0 00 | 87,954 50 |
| STARBUCKS CORP COM | CUSIP: 855244109 | | | | | | | |
| 19,400 00 | 35 4200000 | | 0 00 | 687,148.00 | 552,610 01 | 134,537 99 | 0 00 | 134,537.99 |
| STARTEK INC COM | CUSIP 85569C107 | | | | | | | |
| 1,300 00 | 13 5400000 | | 0 00 | 17,602 00 | 19,691 02 | - 2,089.02 | 0 00 | - 2,089 02 |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK | CUSIP 85590A401 | | | | | | | |
| 5,300 00 | 62 5000000 | | 2,226 00 | 331,250 00 | 260,319 66 | 70,930 34 | 0 00 | 70,930 34 |
| STATE STR CORP COM | CUSIP: 857477103 | | | | | | | |
| 8,800 00 | 67 4400000 | | 1,848 00 | 593,472 00 | 424,398 05 | 169,073 95 | 0 00 | 169,073 95 |
| STD MICROSYSTEMS CORP COM | CUSIP 853626109 | | | | | | | |
| 1,100.00 | 27 9800000 | | 0 00 | 30,778 00 | 17,676 81 | 13,101.19 | 0 00 | 13,101 19 |
| STD PAC CORP NEW COM | CUSIP 85375C101 | | | | | | | |
| 1,500 00 | 26 7900000 | | 0 00 | 40,185 00 | 63,173 34 | - 22,988 34 | 0 00 | - 22,988 34 |
| STEEL DYNAMICS INC COM | CUSIP 858119100 | | | | | | | |
| 2,600 00 | 32.4500000 | | 390.00 | 84,370.00 | 56,881.40 | 27,488 60 | 0.00 | 27,488.60 |
| STEIN MART INC COM | CUSIP: 858375108 | | | | | | | |
| 1,700 00 | 13 2600000 | | 0 00 | 22,542.00 | 33,335 77 | - 10,793.77 | 0 00 | - 10,793.77 |
| STERICYCLE INC COM | CUSIP 858912108 | | | | | | | |
| 1,000 00 | 75 5000000 | | 0 00 | 75,500 00 | 52,519.40 | 22,980 60 | 0 00 | 22,980 60 |
| STEWART INFORMATION SVCS CORP COM | CUSIP 860372101 | | | | | | | |
| 1,100.00 | 43 3600000 | | 0 00 | 47,696.00 | 39,907 78 | 7,788 22 | 0 00 | 7,788 22 |
| STIFEL FINL CORP COM | CUSIP 860630102 | | | | | | | |
| 800 00 | 39 2300000 | | 0 00 | 31,384.00 | 31,722.00 | - 338 00 | 0.00 | - 338 00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|--------------|------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| STL TECHNOLOGIES INC COM 900 00 | CUSIP: 858147101 17 5500000 | 0 00 | 15,795 00 | 21,710 83 | - 5,915 83 | 0 00 | - 5,915 83 |
| STONE ENERGY CORP COM 1,200 00 | CUSIP: 861642106 35 3500000 | 0 00 | 42,420 00 | 55,568 76 | - 13,148 76 | 0 00 | - 13,148.76 |
| STRATASYS INC COM 700.00 | CUSIP 862685104 31 4100000 | 0 00 | 21,987.00 | 23,803 30 | - 1,816 30 | 0 00 | - 1,816 30 |
| STRATEGIC HOTELS & RESORTS INC 2,300 00 | CUSIP 86272T106 21 7900000 | 529 00 | 50,117 00 | 40,757 96 | 9,359 04 | 0 00 | 9,359 04 |
| STRAYER ED INC COM 600 00 | CUSIP: 863236105 106 0500000 | 0 00 | 63,630 00 | 62,759 40 | 870 60 | 0 00 | 870 60 |
| STRYKER CORP COMMON COMMON 6,700 00 | CUSIP. 863667101 55 1100000 | 1,474 00 | 369,237 00 | 291,044 60 | 78,192 40 | 0 00 | 78,192 40 |
| STUD LN CORP COM 300 00 | CUSIP 863902102 207 3000000 | 0 00 | 62,190 00 | 60,007 50 | 2,182 50 | 0 00 | 2,182 50 |
| SUN COMMUNITIES INC COM 300 00 | CUSIP: 866674104 32 3600000 | 0 00 | 9,708 00 | 9,702 99 | 5 01 | 0 00 | 5 01 |
| SUN HEALTHCARE GROUP INC COM NEW COM NEW 1,500 00 | CUSIP. 866933401 12 6300000 | 0 00 | 18,945 00 | 18,376 20 | 568 80 | 0.00 | 568.80 |
| SUN MICROSYSTEMS INC COM STK \$ 00067 PAR 82,200 00 | CUSIP 866810104 5 4200000 | 0 00 | 445,524 00 | 364,684 02 | 80,839 98 | 0 00 | 80,839 98 |
| SUN TR BANKS INC COM 9,500 00 | CUSIP 867914103 84 4500000 | 0.00 | 802,275 00 | 666,211.19 | 136,063 81 | 0.00 | 136,063.81 |
| SUN-TIMES MEDIA GROUP INC COM CL A STK 3,700 00 | CUSIP. 86688Q100 4 9100000 | 0 00 | 18,167 00 | 53,704.51 | - 35,537 51 | 0 00 | - 35,537.51 |
| SUNOCO INC COM 2,900.00 | CUSIP: 86764P109 62.3600000 | 0 00 | 180,844.00 | 128,486 32 | 52,357.68 | 0 00 | 52,357 68 |
| SUNPOWER CORP COM CL A 700 00 | CUSIP 867652109 37 1700000 | 0 00 | 26,019 00 | 21,915 67 | 4,103 33 | 0 00 | 4,103 33 |
| SUNRISE SENIOR LIVING 700.00 | CUSIP 86768K106 30.7200000 | 0.00 | 21,504.00 | 16,260.69 | 5,243.31 | 0.00 | 5,243.31 |

Portfolio Statement

31 DEC 2008

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Unrealized gain/loss Translation | Total |
|---|--------------------------------------|---------------------------|--------------|--------------|--------------|-------------------------------------|--------------|
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SUNSTONE HOTEL INVS INC NEW COM CUSIP 867892101 30,600 00 26 7300000 | | 9,792 00 | 817,938 00 | 727,341 69 | 90,596 31 | 0 00 | 90,596 31 |
| SUPER VALU INC COM CUSIP 868536103 5,483 00 35 7500000 | | 0 00 | 196,017 25 | 168,535.53 | 27,481.72 | 0 00 | 27,481 72 |
| SUPERGEN INC COM CUSIP 868059106 3,700 00 5 0800000 | | 0 00 | 18,796 00 | 17,950 65 | 845 35 | 0 00 | 845 35 |
| SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 2,790 00 32 6800000 | | 0 00 | 91,177 20 | 46,033 13 | 45,144.07 | 0 00 | 45,144 07 |
| SUPERIOR ESSEX INC COM STK CUSIP 86815V105 1,100 00 33 2500000 | | 0 00 | 36,575 00 | 31,253.57 | 5,321.43 | 0 00 | 5,321.43 |
| SUPERIOR INDS INTL INC COM CUSIP 868168105 1,700 00 19 2700000 | | 0 00 | 32,759.00 | 42,494 54 | - 9,735 54 | 0 00 | - 9,735 54 |
| SUPERIOR WELL SVCS INC COM STK CUSIP 86837X105 700 00 25 5600000 | | 0 00 | 17,892 00 | 24,447 01 | - 6,555 01 | 0 00 | - 6,555 01 |
| SUPERTEX INC COM CUSIP 868532102 700 00 39 2500000 | | 0 00 | 27,475 00 | 27,743 40 | - 268 40 | 0 00 | - 268 40 |
| SURMODICS INC COM CUSIP 868873100 300 00 31 1200000 | | 0 00 | 9,336.00 | 9,004.68 | 331.32 | 0 00 | 331.32 |
| SVB FINL GROUP COM CUSIP 78486Q101 1,700 00 46 6200000 | | 0 00 | 79,254 00 | 75,100 31 | 4,153 69 | 0 00 | 4,153 69 |
| SWIFT ENERGY CO COM CUSIP 870738101 800.00 44 8100000 | | 0 00 | 35,848 00 | 26,725 86 | 9,122.14 | 0 00 | 9,122.14 |
| SWIFT TRANSN INC COM CUSIP 870756103 1,900 00 26.2700000 | | 0 00 | 49,913.00 | 51,967.31 | - 2,054 31 | 0 00 | - 2,054 31 |
| SYKES ENTERPRISES INC COM CUSIP 871237103 1,600 00 17 6400000 | | 0 00 | 28,224.00 | 29,616 00 | - 1,392 00 | 0 00 | - 1,392.00 |
| SYMANTEC CORP COM CUSIP 871503108 231,003 00 20 8500000 | | 0 00 | 4,816,412 55 | 3,631,224 47 | 1,185,188.08 | 0 00 | 1,185,188 08 |
| SYMMETRICOM INC DEL CUSIP 871543104 2,900.00 8.9200000 | | 0 00 | 25,868 00 | 28,246 27 | - 2,378.27 | 0 00 | - 2,378.27 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|--------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| SYMYX TECHNOLOGIES INC COM CUSIP: 87155S108 900 00 21 5900000 | | 0 00 | 19,431 00 | 23,732 01 | - 4,301 01 | 0 00 | - 4,301 01 |
| SYNAPTICS INC COM CUSIP: 87157D109 1,300 00 29 6900000 | | 0 00 | 38,597.00 | 35,620.74 | 2,976 26 | 0 00 | 2,976 26 |
| SYNOPSIS INC COM CUSIP: 871607107 3,000 00 26 7300000 | | 0 00 | 80,190 00 | 51,598 13 | 28,591 87 | 0 00 | 28,591 87 |
| SYNOVUS FINL CORP COM CUSIP: 87161C105 8,400 00 30 8300000 | | 1,638 00 | 258,972 00 | 231,157 16 | 27,814 84 | 0 00 | 27,814 84 |
| SYNTROLEUM CORP COM CUSIP: 871630109 2,200 00 3 4600000 | | 0 00 | 7,612.00 | 23,449 65 | - 15,837 65 | 0 00 | - 15,837 65 |
| SYSCO CORP COM CUSIP: 871829107 14,700 00 36 7600000 | | 0 00 | 540,372.00 | 503,993 88 | 36,378 12 | 0 00 | 36,378 12 |
| T-HQ INC COM NEW CUSIP: 872443403 2,600 00 32 5200000 | | 0 00 | 84,552 00 | 48,448 16 | 36,103 84 | 0 00 | 36,103 84 |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP: 874054109 3,200 00 17 7600000 | | 0 00 | 56,832.00 | 53,657 62 | 3,174 38 | 0 00 | 3,174 38 |
| TANOX INC COM STK CUSIP: 87588Q109 1,600 00 19 9000000 | | 0 00 | 31,840.00 | 27,198.08 | 4,641.92 | 0 00 | 4,641.92 |
| TARGET CORP COM CUSIP: 87612E106 21,100 00 57 0500000 | | 0 00 | 1,203,755 00 | 1,072,497 94 | 131,257 06 | 0 00 | 131,257 06 |
| TARRAGON CORP NEV COM STK CUSIP: 876287103 1,300.00 12 1700000 | | 0 00 | 15,821 00 | 24,313.74 | - 8,492.74 | 0 00 | - 8,492 74 |
| TASER INTL INC COM CUSIP: 87651B104 1,200 00 7 6100000 | | 0 00 | 9,132 00 | 12,467.88 | - 3,335.88 | 0 00 | - 3,335 88 |
| TCF FNCL CORP COM CUSIP: 872275102 5,500 00 27 4200000 | | 0 00 | 150,810.00 | 155,795 60 | - 4,985.60 | 0 00 | - 4,985.60 |
| TD AMERITRADE HLDG CORP COM STK CUSIP: 87236Y108 8,700 00 16 1800000 | | 0 00 | 140,766 00 | 132,461 47 | 8,304 53 | 0 00 | 8,304 53 |
| TD BANKNORTH INC COM STK CUSIP: 87235A101 2,493 00 32.2800000 | | 0.00 | 80,474.04 | 78,513.04 | 1,961.00 | 0.00 | 1,961.00 |

Portfolio Statement

31 DEC 2008

Account number LUMINA
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Unrealized gain/loss Translation | Total |
|--|------------------|--------------------------------------|---------------------------|--------------|--------------|-------------|-------------------------------------|-------------|
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| TECH DATA CORP COM | CUSIP 878237106 | | | | | | | |
| 2,100 00 | 37 8700000 | | 0 00 | 79,527 00 | 73,269 10 | 6,257 90 | 0 00 | 6,257 90 |
| TECHNE CORP COM | CUSIP: 878377100 | | | | | | | |
| 1,400 00 | 55 4500000 | | 0.00 | 77,630 00 | 49,013 22 | 28,616 78 | 0 00 | 28,616 78 |
| TECO ENERGY INC COM | CUSIP 872375100 | | | | | | | |
| 3,700 00 | 17 2300000 | | 0 00 | 63,751 00 | 59,453 43 | 4,297.57 | 0 00 | 4,297.57 |
| TEKELEC COM | CUSIP 879101103 | | | | | | | |
| 3,000 00 | 14 8300000 | | 0 00 | 44,490 00 | 39,655 62 | 4,834 38 | 0 00 | 4,834 38 |
| TEKTRONIX INC COM | CUSIP 879131100 | | | | | | | |
| 1,600 00 | 29 1700000 | | 0 00 | 46,672 00 | 46,786 08 | - 114 08 | 0 00 | - 114 08 |
| TEL & DATA SYS INC COM STK NEW | CUSIP 879433100 | | | | | | | |
| 39,700.00 | 54 3300000 | | 0 00 | 2,156,901 00 | 1,861,610.05 | 295,290 95 | 0 00 | 295,290 95 |
| TELEFLEX INC COM | CUSIP: 879369106 | | | | | | | |
| 1,600 00 | 64 5600000 | | 0 00 | 103,296 00 | 80,347 21 | 22,948 79 | 0 00 | 22,948 79 |
| TELEPHONE & DATA SYS INC SPL COM SPL COM | CUSIP 879433860 | | | | | | | |
| 37,000 00 | 49 6000000 | | 0 00 | 1,835,200 00 | 1,661,050 62 | 174,149 38 | 0 00 | 174,149 38 |
| TELETECH HLDGS INC COM | CUSIP 879939106 | | | | | | | |
| 1,500.00 | 23 8800000 | | 0 00 | 35,820 00 | 35,599.05 | 220 95 | 0 00 | 220.95 |
| TELIK INC COM STK | CUSIP 87959M109 | | | | | | | |
| 2,300 00 | 4 4300000 | | 0 00 | 10,189 00 | 40,736 43 | - 30,547 43 | 0 00 | - 30,547 43 |
| TELLABS INC COM | CUSIP: 879664100 | | | | | | | |
| 9,400 00 | 10 2600000 | | 0.00 | 96,444.00 | 78,015.14 | 18,428.86 | 0 00 | 18,428 86 |
| TEMPLE INLAND INC COM | CUSIP 879868107 | | | | | | | |
| 2,300 00 | 46 0300000 | | 0.00 | 105,869 00 | 77,955.25 | 27,913.75 | 0 00 | 27,913 75 |
| TEMPUR-PEDIC INTL INC COM | CUSIP 88023U101 | | | | | | | |
| 800 00 | 20 4600000 | | 0 00 | 16,368.00 | 10,186 47 | 6,181 53 | 0 00 | 6,181.53 |
| TENET HEALTHCARE CORP COM | CUSIP 88033G100 | | | | | | | |
| 9,700 00 | 6 9700000 | | 0 00 | 67,609.00 | 104,016.12 | - 36,407 12 | 0 00 | - 36,407.12 |
| TENNECO INC | CUSIP. 880349105 | | | | | | | |
| 1,800 00 | 24.7200000 | | 0 00 | 44,496 00 | 29,362.00 | 15,134 00 | 0 00 | 15,134.00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|--------------------------------------|---------------------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| TERADYNE INC COM CUSIP: 880770102 4,000 00 14 9600000 | | 0 00 | 59,840 00 | 106,413 00 | - 46,573 00 | 0 00 | - 46,573 00 |
| TEREX CORP NEW COM CUSIP: 880779103 2,100 00 64.5800000 | | 0 00 | 135,618 00 | 48,209.75 | 87,408.25 | 0 00 | 87,408.25 |
| TERRA INDS INC COM CUSIP: 880915103 4,900 00 11 9800000 | | 0 00 | 58,702 00 | 34,753 30 | 23,948 70 | 0 00 | 23,948 70 |
| TESORO CORP CUSIP: 881609101 1,400 00 65 7700000 | | 0 00 | 92,078 00 | 68,999 42 | 23,078 58 | 0 00 | 23,078 58 |
| TESSERA TECHNOLOGIES INC COM STK CUSIP: 88164L100 900 00 40 3400000 | | 0 00 | 36,306.00 | 34,440 79 | 1,865.21 | 0 00 | 1,865 21 |
| TETRA TECH INC NEW COM CUSIP: 88162G103 2,400 00 18 0900000 | | 0 00 | 43,416.00 | 35,664 42 | 7,751.58 | 0 00 | 7,751 58 |
| TETRA TECHNOLOGIES INC DEL COM CUSIP: 88162F105 2,700 00 25 5800000 | | 0 00 | 69,066 00 | 24,781 50 | 44,284 50 | 0 00 | 44,284 50 |
| TEXAS INDS INC COM CUSIP: 882491103 1,000 00 64 2300000 | | 0 00 | 64,230 00 | 50,516 21 | 13,713 79 | 0 00 | 13,713 79 |
| TEXAS INSTRS INC COM CUSIP: 882508104 37,100 00 28 8000000 | | 0 00 | 1,068,480 00 | 905,289 51 | 163,190 49 | 0 00 | 163,190 49 |
| TEXTRON INC COM CUSIP: 883203101 3,000 00 93 7700000 | | 1,162 50 | 281,310 00 | 189,347 76 | 91,962 24 | 0 00 | 91,962 24 |
| THERMO FISHER CORP CUSIP: 883556102 10,400 00 45 2900000 | | 0 00 | 471,016 00 | 335,422 46 | 135,593 54 | 0.00 | 135,593 54 |
| THOMAS & BETTS CORP COM CUSIP: 884315102 1,800.00 47 2800000 | | 0 00 | 85,104 00 | 52,946 24 | 32,157 76 | 0 00 | 32,157 76 |
| THOMAS WEISEL PARTNERS GROUP INC COM CUSIP: 884481102 1,200 00 21 1000000 | | 0 00 | 25,320 00 | 22,793.04 | 2,526 96 | 0 00 | 2,526 96 |
| THOR INDS INC COM STK CUSIP: 885160101 400.00 43.9900000 | | 28 00 | 17,596 00 | 17,188 97 | 407 03 | 0 00 | 407.03 |
| THORATEC CORP CUSIP: 885175307 2,400.00 17 5800000 | | 0.00 | 42,192.00 | 29,415.26 | 12,776.74 | 0 00 | 12,776 74 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|------------------------------|--------------------|-----------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| THORNBURG MTG INC COM | CUSIP 885218107 | | | | | | | |
| 4,400 00 | 25 1300000 | | 2,992 00 | 110,572 00 | 120,897 04 | - 10,325 04 | 0 00 | - 10,325 04 |
| TIBCO SOFTWARE INC COM | CUSIP 88632Q103 | | | | | | | |
| 4,500 00 | 9.4400000 | | 0 00 | 42,480 00 | 49,182.39 | - 6,702.39 | 0 00 | - 6,702.39 |
| TIDEWATER INC COM | CUSIP 886423102 | | | | | | | |
| 1,200 00 | 48 3600000 | | 0 00 | 58,032 00 | 43,020 36 | 15,011 64 | 0 00 | 15,011 64 |
| TIFFANY & CO COM | CUSIP 886547108 | | | | | | | |
| 3,000 00 | 39 2400000 | | 300 00 | 117,720.00 | 94,738 10 | 22,981 90 | 0 00 | 22,981 90 |
| TIM HORTONS INC COM | CUSIP 88706M103 | | | | | | | |
| 3,450 00 | 28 9600000 | | 0 00 | 99,912 00 | 57,128 22 | 42,783 78 | 0 00 | 42,783 78 |
| TIMBERLAND CO CL A | CUSIP 887100105 | | | | | | | |
| 1,100 00 | 31 5800000 | | 0 00 | 34,738 00 | 36,415 50 | - 1,677 50 | 0 00 | - 1,677 50 |
| TIME WARNER INC NEW COM | CUSIP 887317105 | | | | | | | |
| 96,700 00 | 21 7800000 | | 0 00 | 2,106,126 00 | 1,659,530 06 | 446,595 94 | 0 00 | 446,595.94 |
| TIME WARNER TELECOM INC CL A | ISIN 3US8873191014 | CUSIP 887319101 | | | | | | |
| 2,700 00 | 19 9300000 | 0 00 | | 53,811 00 | 37,874 53 | 15,936 47 | 0 00 | 15,936 47 |
| TIMKEN CO COM | CUSIP 887389104 | | | | | | | |
| 2,400 00 | 29 1800000 | | 0 00 | 70,032.00 | 66,878 54 | 3,153 46 | 0 00 | 3,153 46 |
| TIVO INC COM | CUSIP 888706108 | | | | | | | |
| 3,700 00 | 5.1200000 | | 0 00 | 18,944 00 | 22,525 00 | - 3,581 00 | 0 00 | - 3,581 00 |
| TJX COS INC COM NEW | CUSIP 872540109 | | | | | | | |
| 10,300 00 | 28 5200000 | | 0 00 | 293,756 00 | 259,596 49 | 34,159 51 | 0.00 | 34,159 51 |
| TODCO COM | CUSIP 88889T107 | | | | | | | |
| 1,500 00 | 34 1700000 | | 0 00 | 51,255.00 | 30,759 93 | 20,495 07 | 0 00 | 20,495 07 |
| TOLL BROS INC COM | CUSIP 889478103 | | | | | | | |
| 3,900 00 | 32 2300000 | | 0 00 | 125,697.00 | 134,262 36 | - 8,565 36 | 0 00 | - 8,565.36 |
| TOPPS INC COM | CUSIP 890786106 | | | | | | | |
| 800.00 | 8.9000000 | | 0 00 | 7,120 00 | 8,195.04 | - 1,075 04 | 0 00 | - 1,075 04 |
| TORCHMARK CORP COM | CUSIP 891027104 | | | | | | | |
| 2,700 00 | 63 7600000 | | 0.00 | 172,152 00 | 120,556.80 | 51,595 20 | 0 00 | 51,595.20 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|------------------------------------|--------------------|----------------|----------------|----------------------|------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| TOREADOR RES CORP COM | CUSIP: 891050106 | | | | | | | |
| 800 00 | 25 7700000 | | 0 00 | 20,616 00 | 19,021 52 | 1,594.48 | 0 00 | 1,594 48 |
| TORO CO COM | CUSIP: 891092108 | | | | | | | |
| 1,500 00 | 46.6300000 | | 180 00 | 69,945.00 | 65,693 22 | 4,251.78 | 0 00 | 4,251 78 |
| TOWER GROUP INC COM | CUSIP: 891777104 | | | | | | | |
| 1,000 00 | 31 0700000 | | 0 00 | 31,070 00 | 30,224 80 | 845 20 | 0 00 | 845 20 |
| TRACTOR SUP CO COM | CUSIP: 892356106 | | | | | | | |
| 1,400 00 | 44 7100000 | | 0 00 | 62,594 00 | 56,051.92 | 6,542.08 | 0 00 | 6,542 08 |
| TRADESTATION GROUP INC COM | CUSIP: 89267P105 | | | | | | | |
| 1,700 00 | 13 7500000 | | 0 00 | 23,375 00 | 21,520 98 | 1,854 02 | 0 00 | 1,854.02 |
| TRANSACTION SYS ARCHITECTS INC COM | CUSIP: 893416107 | | | | | | | |
| 1,500 00 | 32 5700000 | | 0 00 | 48,855.00 | 32,283 41 | 16,571 59 | 0 00 | 16,571 59 |
| TRANSWITCH CORP COM | CUSIP: 894065101 | | | | | | | |
| 7,600 00 | 1 4000000 | | 0 00 | 10,640.00 | 15,944 04 | - 5,304 04 | 0 00 | - 5,304 04 |
| TRAVELZOO INC COM STK | CUSIP: 89421Q106 | | | | | | | |
| 400 00 | 29 9500000 | | 0 00 | 11,980 00 | 11,928 00 | 52 00 | 0 00 | 52.00 |
| TREEHOUSE FOODS INC COM | CUSIP: 89469A104 | | | | | | | |
| 660 00 | 31.2000000 | | 0 00 | 20,592.00 | 17,856 11 | 2,735 89 | 0 00 | 2,735.89 |
| TREX INC COM | CUSIP: 89531P105 | | | | | | | |
| 300 00 | 22 8900000 | | 0 00 | 6,867 00 | 14,689 50 | - 7,822.50 | 0 00 | - 7,822 50 |
| TRIAD GTY INC | CUSIP: 895925105 | | | | | | | |
| 800 00 | 54 8700000 | | 0 00 | 43,896.00 | 39,621.04 | 4,274 96 | 0 00 | 4,274 96 |
| TRIAD HOSPS INC COM | CUSIP: 89579K109 | | | | | | | |
| 1,700 00 | 41 8300000 | | 0 00 | 71,111 00 | 70,345.11 | 765.89 | 0 00 | 765.89 |
| TRIBUNE CO COM | CUSIP: 896047107 | | | | | | | |
| 6,500 00 | 30 7800000 | | 0 00 | 200,070.00 | 247,379.25 | - 47,309.25 | 0 00 | - 47,309.25 |
| TRICO BANCSHARES COM STK | CUSIP: 896095106 | | | | | | | |
| 300.00 | 27 2100000 | | 0 00 | 8,163 00 | 8,106 99 | 56.01 | 0 00 | 56.01 |
| TRIDENT MICROSYSTEMS INC COM | CUSIP: 895919108 | | | | | | | |
| 2,200.00 | 18 1800000 | | 0.00 | 39,996 00 | 25,246.42 | 14,749 58 | 0.00 | 14,749 58 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------|-----------------|------------|--------------|-------------|----------------------|-------------|-------|
| Shares/PAR value | Local market price | income/expense | Market | | | Translation | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| TRIMBLE NAV LTD COM | CUSIP 896239100 | | | | | | | |
| 1,800 00 | 50.7300000 | 0 00 | 91,314 00 | 73,062 35 | 18,251 65 | 0 00 | 18,251 65 | |
| TRINITY IND INC COM | CUSIP 896522109 | | | | | | | |
| 2,100 00 | 35 2000000 | 0 00 | 73,920.00 | 60,938 74 | 12,981.26 | 0 00 | 12,981 26 | |
| TRIQUINT SEMICONDUCTOR INC COM | CUSIP 89674K103 | | | | | | | |
| 7,200 00 | 4 5000000 | 0 00 | 32,400 00 | 25,078 38 | 7,321 62 | 0 00 | 7,321 62 | |
| TRIUMPH GROUP INC NEW COM | CUSIP 896818101 | | | | | | | |
| 700 00 | 52 4300000 | 0 00 | 36,701 00 | 30,299 99 | 6,401 01 | 0 00 | 6,401 01 | |
| TRIZETTO GROUP INC COM | CUSIP 896882107 | | | | | | | |
| 2,400 00 | 18 3700000 | 0 00 | 44,088 00 | 24,083 43 | 20,004 57 | 0 00 | 20,004 57 | |
| TRONOX INC COM CL B STK | CUSIP 897051207 | | | | | | | |
| 481 00 | 15 7900000 | 24.05 | 7,594 99 | 5,560 47 | 2,034.52 | 0 00 | 2,034 52 | |
| TRUE RELIGION APPAREL INC COM STK | CUSIP 89784N104 | | | | | | | |
| 1,000 00 | 15 3100000 | 0 00 | 15,310 00 | 17,685 30 | - 2,375 30 | 0 00 | - 2,375 30 | |
| TTM TECHNOLOGIES INC COM | CUSIP 87305R109 | | | | | | | |
| 2,000 00 | 11 3300000 | 0 00 | 22,660 00 | 18,419 24 | 4,240 76 | 0 00 | 4,240 76 | |
| TUESDAY MORNING CORP COM NEW | ISIN US8990355054 | CUSIP 899035505 | | | | | | |
| 1,900 00 | 15.5500000 | 0.00 | 29,545 00 | 45,900.94 | - 16,355 94 | 0 00 | - 16,355 94 | |
| TUPPERWARE BRANDS CORPORATION | CUSIP 899896104 | | | | | | | |
| 2,600 00 | 22 6100000 | 572 00 | 58,786 00 | 51,918 76 | 6,867 24 | 0 00 | 6,867 24 | |
| TURBOCHEF TECHNOLOGIES INC COM NEW STK | CUSIP 900006206 | | | | | | | |
| 1,100.00 | 17 0200000 | 0 00 | 18,722 00 | 19,549.97 | - 827 97 | 0 00 | - 827 97 | |
| TWEEN BRANDS INC COM STK | CUSIP 901166108 | | | | | | | |
| 700.00 | 39 9300000 | 0.00 | 27,951.00 | 18,496.64 | 9,454 36 | 0 00 | 9,454 36 | |
| TXU CORP COM | CUSIP 873168108 | | | | | | | |
| 10,600 00 | 54 2100000 | 4,584 50 | 574,626.00 | 377,981.64 | 196,644 36 | 0 00 | 196,644 36 | |
| TYSON FOODS INC CL A COM (DELAWARE) | CUSIP 902494103 | | | | | | | |
| 5,000 00 | 16 4500000 | 0 00 | 82,250.00 | 86,793 85 | - 4,543 85 | 0 00 | - 4,543 85 | |
| U S AWYS GROUP INC COM | CUSIP 90341W108 | | | | | | | |
| 1,100.00 | 53.8500000 | 0 00 | 59,235.00 | 55,547.80 | 3,687 20 | 0.00 | 3,687 20 | |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| <i>Equities</i> | | | | | | | |
| Common stock | | | | | | | |
| U S XPRESS ENTERPRISES INC CL A CUSIP 90338N103 | | | | | | | |
| 1,000 00 | 16 4700000 | 0 00 | 16,470 00 | 15,649 14 | 820 86 | 0 00 | 820 86 |
| U S CELLULAR CORP COM CUSIP: 911684108 | | | | | | | |
| 300.00 | 69 5900000 | 0 00 | 20,877.00 | 13,131.51 | 7,745 49 | 0 00 | 7,745 49 |
| U-STORE-IT TR COM CUSIP: 91274F104 | | | | | | | |
| 2,600 00 | 20 5500000 | 0 00 | 53,430 00 | 48,995 18 | 4,434 82 | 0 00 | 4,434.82 |
| UAL CORP COM NEW STK CUSIP 902549807 | | | | | | | |
| 2,300 00 | 44 0000000 | 0 00 | 101,200 00 | 75,333 98 | 25,866 02 | 0 00 | 25,866 02 |
| UAP HLDG CORP COM CUSIP 903441103 | | | | | | | |
| 2,000 00 | 25 1800000 | 0 00 | 50,360 00 | 29,555 31 | 20,804 69 | 0 00 | 20,804 69 |
| UCBH HLDGS INC COM CUSIP 90262T308 | | | | | | | |
| 4,200 00 | 17 5600000 | 126 00 | 73,752.00 | 91,113.94 | - 17,361 94 | 0 00 | - 17,361 94 |
| UGI CORP NEW COM CUSIP 902681105 | | | | | | | |
| 1,400 00 | 27 2800000 | 246 75 | 38,192 00 | 37,181 05 | 1,010 95 | 0 00 | 1,010 95 |
| ULTRATECH INC EFF 06-10-03 CUSIP 904034105 | | | | | | | |
| 1,400 00 | 12 4800000 | 0 00 | 17,472 00 | 20,936 94 | - 3,464 94 | 0 00 | - 3,464 94 |
| UMB FINL CORP COM CUSIP. 902788108 | | | | | | | |
| 2,400 00 | 36 5100000 | 312 00 | 87,624 00 | 72,754 02 | 14,869.98 | 0 00 | 14,869 98 |
| UN PAC CORP COM CUSIP 907818108 | | | | | | | |
| 7,000 00 | 92 0200000 | 2,100 00 | 644,140.00 | 468,773 66 | 175,366 34 | 0 00 | 175,366 34 |
| UNIONBANCAL CORP DE COM STK CUSIP. 908906100 | | | | | | | |
| 2,100 00 | 61 2500000 | 987.00 | 128,625.00 | 128,946 73 | - 321 73 | 0 00 | - 321.73 |
| UNISOURCE ENERGY CORP COM CUSIP: 909205106 | | | | | | | |
| 1,900 00 | 36.5300000 | 0.00 | 69,407.00 | 57,507.73 | 11,899.27 | 0.00 | 11,899.27 |
| UNISYS CORP COM CUSIP. 909214108 | | | | | | | |
| 7,000 00 | 7.8400000 | 0 00 | 54,880.00 | 54,950 24 | - 70 24 | 0 00 | - 70.24 |
| UNIT CORP COM CUSIP. 909218109 | | | | | | | |
| 1,100 00 | 48 4500000 | 0 00 | 53,295.00 | 42,644 28 | 10,650.72 | 0 00 | 10,650 72 |
| UNITED INDL CORP COM CUSIP 910671106 | | | | | | | |
| 600.00 | 50 7500000 | 0 00 | 30,450.00 | 20,202.42 | 10,247.58 | 0 00 | 10,247.58 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMINA

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--|-------------------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| UNITED NAT FOODS INC COM 1,500 00 | CUSIP 911163103 35 9200000 | 0 00 | 53,880 00 | 46,769 90 | 7,110 10 | 0 00 | 7,110.10 |
| UNITED ONLINE INC COM 2,800.00 | CUSIP 911268100 13 2800000 | 0 00 | 37,184.00 | 29,985 63 | 7,198.37 | 0 00 | 7,198 37 |
| UNITED PANAM FINL CORP COM 700 00 | CUSIP 911301109 13 7600000 | 0 00 | 9,632 00 | 22,031 59 | - 12,399 59 | 0 00 | - 12,399 59 |
| UNITED PARCEL SVC INC CL B 15,500 00 | CUSIP 911312106 74 9800000 | 5,776 00 | 1,162,190 00 | 1,159,882 01 | 2,307 99 | 0 00 | 2,307 99 |
| UNITED TECHNOLOGIES CORP COM 25,300 00 | CUSIP 913017109 62 5200000 | 0 00 | 1,581,756 00 | 1,255,384 26 | 326,371 74 | 0 00 | 326,371 74 |
| UNITEDHEALTH GROUP INC COM 32,522 00 | CUSIP 91324P102 53 7300000 | 0 00 | 1,747,407 06 | 1,233,932 71 | 513,474 35 | 0 00 | 513,474 35 |
| UNIVERSAL FST PRODS INC COM 800 00 | CUSIP 913543104 46 6200000 | 0 00 | 37,296.00 | 49,802 86 | - 12,506 86 | 0 00 | - 12,506 86 |
| UNIVISION COMMUNICATIONS INC CL A 4,500 00 | CUSIP 914906102 35 4200000 | 0 00 | 159,390 00 | 122,778 70 | 36,611 30 | 0 00 | 36,611 30 |
| UNUMPROVIDENT CORP COM 8,200 00 | CUSIP 91529Y106 20 7800000 | 0.00 | 170,396 00 | 141,677 92 | 28,718 08 | 0.00 | 28,718 08 |
| UNVL AMERN FINL CORP COM 1,900 00 | CUSIP 913377107 18 6400000 | 0 00 | 35,416 00 | 42,529.04 | - 7,113 04 | 0 00 | - 7,113 04 |
| UNVL COMPRESSION HLDGS INC COM STK 1,300 00 | CUSIP 913431102 62 1100000 | 0 00 | 80,743 00 | 74,661.71 | 6,081.29 | 0 00 | 6,081.29 |
| UNVL CORP VA COM 1,200 00 | CUSIP 913456109 49.0100000 | 0 00 | 58,812 00 | 57,191.53 | 1,620.47 | 0 00 | 1,620.47 |
| UNVL HEALTH SERVICES INC CL B COM 800.00 | CUSIP 913903100 55.4300000 | 0 00 | 44,344 00 | 49,016.40 | - 4,672.40 | 0 00 | - 4,672.40 |
| URBAN OUTFITTERS INC COM 2,200 00 | CUSIP 917047102 23.0300000 | 0 00 | 50,666 00 | 62,671 75 | - 12,005 75 | 0 00 | - 12,005.75 |
| URS CORP NEW COM 600.00 | CUSIP 903236107 42.8500000 | 0 00 | 25,710.00 | 18,366 01 | 7,343 99 | 0 00 | 7,343 99 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | | Unrealized gain/loss | | |
|---|--------------------|----------------|----------------|--------------|--------------|----------------------|-------------|------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| US BANCORP CUSIP 902973304 | | | | | | | | |
| 44,700 00 | 36 1900000 | | 17,880 00 | 1,617,693 00 | 1,339,935 81 | 277,757 19 | 0 00 | 277,757 19 |
| USA MOBILITY INC COM STK CUSIP 90341G103 | | | | | | | | |
| 1,200 00 | 22 3700000 | | 0 00 | 26,844.00 | 31,700 16 | - 4,856.16 | 0 00 | - 4,856 16 |
| USANA HEALTH SCIENCES INC CDT-SHS CUSIP 90328M107 | | | | | | | | |
| 700 00 | 51 6600000 | | 0 00 | 36,162 00 | 25,719 86 | 10,442 14 | 0 00 | 10,442 14 |
| USEC INC COM CUSIP 90333E108 | | | | | | | | |
| 3,600 00 | 12 7200000 | | 0 00 | 45,792.00 | 42,421 68 | 3,370 32 | 0 00 | 3,370 32 |
| USG CORP COM NEW CUSIP 903293405 | | | | | | | | |
| 1,863 00 | 54 8000000 | | 0 00 | 102,092 40 | 77,455 69 | 24,636 71 | 0 00 | 24,636 71 |
| USI HLDGS CORP COM CUSIP 90333H101 | | | | | | | | |
| 2,500 00 | 15 3600000 | | 0 00 | 38,400 00 | 28,218 84 | 10,181 16 | 0 00 | 10,181 16 |
| UST INC COM CUSIP: 902911106 | | | | | | | | |
| 3,400 00 | 58 2000000 | | 0 00 | 197,880 00 | 168,555 00 | 29,325 00 | 0 00 | 29,325 00 |
| UTD DOMINION RLTY TR INC MD CUSIP 910197102 | | | | | | | | |
| 37,190 00 | 31 7900000 | | 0 00 | 1,182,270 10 | 850,568 85 | 331,701 25 | 0 00 | 331,701 25 |
| UTD STATIONERS INC COM CUSIP 913004107 | | | | | | | | |
| 1,500 00 | 46 6900000 | | 0 00 | 70,035 00 | 65,135.59 | 4,899.41 | 0 00 | 4,899.41 |
| UTD STS STL CORP NEW COM CUSIP: 912909108 | | | | | | | | |
| 2,700 00 | 73 1400000 | | 0 00 | 197,478 00 | 142,319 13 | 55,158 87 | 0 00 | 55,158 87 |
| UTD SURGICAL PARTNERS INTL INC COM CUSIP. 913016309 | | | | | | | | |
| 1,800 00 | 28.3500000 | | 0.00 | 51,030.00 | 44,741.60 | 6,288 40 | 0 00 | 6,288.40 |
| UTD THERAPEUTICS CORP DEL COM STK CUSIP. 91307C102 | | | | | | | | |
| 900 00 | 54.3700000 | | 0.00 | 48,933.00 | 41,249.77 | 7,683.23 | 0 00 | 7,683.23 |
| UTSTARCOM INC COM CUSIP. 918076100 | | | | | | | | |
| 4,900 00 | 8.7500000 | | 0 00 | 42,875 00 | 37,339.82 | 5,535.18 | 0 00 | 5,535 18 |
| V F CORP COM CUSIP 918204108 | | | | | | | | |
| 1,800 00 | 82 0800000 | | 0 00 | 147,744 00 | 94,527.00 | 53,217.00 | 0 00 | 53,217 00 |
| VAALCO ENERGY INC COM NEW COM NEW CUSIP 91851C201 | | | | | | | | |
| 3,200 00 | 6.7500000 | | 0 00 | 21,600.00 | 31,206.08 | - 9,606 08 | 0 00 | - 9,606.08 |

Portfolio Statement

31 DEC 2006

Account Number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|------------------------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAF value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| VAIL RESORTS INC COM | CUSIP 91879Q109 | | | | | | |
| 600 00 | 44 8200000 | 0 00 | 26,892 00 | 14,184 00 | 12,708 00 | 0 00 | 12,708 00 |
| VAL NATL BANCORP COM | CUSIP. 919794107 | | | | | | |
| 771.00 | 26.5100000 | 165 76 | 20,439.21 | 18,351 25 | 2,087.96 | 0 00 | 2,087.96 |
| VALASSIS COMMUNICATIONS INC COM | CUSIP 918866104 | | | | | | |
| 1,000 00 | 14 5000000 | 0 00 | 14,500 00 | 33,966.43 | - 19,466 43 | 0 00 | - 19,466.43 |
| VALERO ENERGY CORP COM STK NEW | CUSIP. 91913Y100 | | | | | | |
| 14,732.00 | 51 1600000 | 0 00 | 753,689 12 | 534,864 54 | 218,824 58 | 0 00 | 218,824 58 |
| VALSPAR CORP COM | CUSIP 920355104 | | | | | | |
| 3,400 00 | 27 6400000 | 442 00 | 93,976 00 | 83,339 75 | 10,636 25 | 0 00 | 10,636 25 |
| VALUECLICK INC COM STK | ISIN#US92046N1028 CUSIP 92046N102 | | | | | | |
| 3,800 00 | 23 6300000 | 0 00 | 89,794 00 | 55,389 01 | 34,404 99 | 0 00 | 34,404 99 |
| VARIAN INC COM | CUSIP 922206107 | | | | | | |
| 1,300 00 | 44 7900000 | 0 00 | 58,227 00 | 51,951 88 | 6,275 12 | 0 00 | 6,275 12 |
| VARIAN MED SYS INC COM | ISIN #US9222091057 CUSIP 92220P105 | | | | | | |
| 2,700 00 | 47 5700000 | 0 00 | 128,439 00 | 101,679 64 | 26,759 36 | 0 00 | 26,759 36 |
| VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | CUSIP. 922207105 | | | | | | |
| 1,950 00 | 45 5200000 | 0.00 | 88,764 00 | 51,040 41 | 37,723 59 | 0 00 | 37,723 59 |
| VASCO DATA SEC INTL INC COM | CUSIP 92230Y104 | | | | | | |
| 1,800 00 | 11 8500000 | 0 00 | 21,330 00 | 17,874 54 | 3,455 46 | 0 00 | 3,455 46 |
| VCA ANTECH INC COM STK | CUSIP 918194101 | | | | | | |
| 3,000 00 | 32 1900000 | 0 00 | 96,570 00 | 60,319.23 | 36,250 77 | 0 00 | 36,250 77 |
| VEECO INSTRS INC DEL COM | CUSIP 922417100 | | | | | | |
| 1,600.00 | 18 7300000 | 0 00 | 29,968.00 | 34,187.12 | - 4,219.12 | 0 00 | - 4,219 12 |
| VENTANA MED SYS INC COM | CUSIP 92276H106 | | | | | | |
| 600.00 | 43 0300000 | 0 00 | 25,818.00 | 20,498.61 | 5,319 39 | 0 00 | 5,319 39 |
| VENTAS INC REIT | CUSIP 92276F100 | | | | | | |
| 40,302 00 | 42 3200000 | 15,919 29 | 1,705,580 64 | 1,291,434 46 | 414,146.18 | 0 00 | 414,146 18 |
| VERIFONE HLDGS INC COM | CUSIP 92342Y109 | | | | | | |
| 400 00 | 35 4000000 | 0.00 | 14,160.00 | 13,505.00 | 655.00 | 0 00 | 655.00 |

Portfolio Statement

31 DEC 2006

Account number: LUMINA
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| VERISIGN INC COM CUSIP 92343E102 | | | | | | | |
| 5,900 00 | 24 0500000 | 0 00 | 141,895 00 | 130,769 20 | 11,125 80 | 0 00 | 11,125 80 |
| VERIZON COMMUNICATIONS COM CUSIP 92343V104 | | | | | | | |
| 72,262 00 | 37.2400000 | 0 00 | 2,691,036 88 | 2,458,936.69 | 232,100 19 | 0.00 | 232,100.19 |
| VERTEX PHARMACEUTICALS INC COM CUSIP 92532F100 | | | | | | | |
| 2,400 00 | 37 4200000 | 0 00 | 89,808 00 | 30,793 83 | 59,014 17 | 0 00 | 59,014 17 |
| VERTRUE INC COM CUSIP. 92534N101 | | | | | | | |
| 600 00 | 38 4100000 | 0 00 | 23,046 00 | 23,625 00 | - 579 00 | 0 00 | - 579 00 |
| VIACOM INC NEW CL B CUSIP 92553P201 | | | | | | | |
| 16,600.00 | 41 0300000 | 0 00 | 681,098.00 | 654,761 62 | 26,336 38 | 0 00 | 26,336 38 |
| VIAD CORP COM NEW CUSIP. 92552R406 | | | | | | | |
| 1,400 00 | 40 6000000 | 56 00 | 56,840 00 | 38,713.99 | 18,126 01 | 0 00 | 18,126 01 |
| VIASAT INC COM CUSIP. 92552V100 | | | | | | | |
| 1,300 00 | 29 8100000 | 0 00 | 38,753 00 | 29,330 45 | 9,422 55 | 0 00 | 9,422 55 |
| VIGNETTE CORP COM NEW COM CUSIP: 926734401 | | | | | | | |
| 1,800 00 | 17 0700000 | 0 00 | 30,726 00 | 21,632 94 | 9,093 06 | 0 00 | 9,093 06 |
| VINEYARD NATL BANCORP COM CUSIP 927426106 | | | | | | | |
| 1,200 00 | 23 0200000 | 0 00 | 27,624.00 | 36,115 56 | - 8,491 56 | 0 00 | - 8,491.56 |
| VISHAY INTERTECHNOLOGY INC COM CUSIP 928298108 | | | | | | | |
| 3,498 00 | 13 5400000 | 0 00 | 47,362.92 | 42,345 59 | 5,017 33 | 0 00 | 5,017 33 |
| VISTACARE INC CL A COM CUSIP. 92839Y109 | | | | | | | |
| 1,200 00 | 10 1500000 | 0.00 | 12,180.00 | 18,400 65 | - 6,220 65 | 0.00 | - 6,220 65 |
| VISTEON CORP COM CUSIP 92839U107 | | | | | | | |
| 4,700.00 | 8 4800000 | 0 00 | 39,856 00 | 34,633.80 | 5,222.20 | 0 00 | 5,222.20 |
| VOLT INFORMATION SCIENCES INC COM CUSIP 928703107 | | | | | | | |
| 600.00 | 50.2100000 | 0.00 | 30,126 00 | 27,936.78 | 2,189.22 | 0 00 | 2,189 22 |
| VOLTERRA SEMICONDUCTOR CORP COM CUSIP. 928708106 | | | | | | | |
| 300 00 | 15.0000000 | 0 00 | 4,500 00 | 4,818 15 | - 318 15 | 0 00 | - 318 15 |
| VONAGE HLDGS CORP COM CUSIP. 92886T201 | | | | | | | |
| 3,000.00 | 6.9400000 | 0 00 | 20,820.00 | 25,748.40 | - 4,928.40 | 0 00 | - 4,928.40 |

Portfolio Statement

31 DEC 2006

Account Name: LUMINA FOUNDATION
Account number: LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---------------------------------|--------------------|----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| VORNADO RLTY TR COM | CUSIP 929042109 | | | | | | |
| 25,000 00 | 121 5000000 | 0 00 | 3,037,500 00 | 1,882,912 59 | 1,154,587 41 | 0 00 | 1,154,587 41 |
| VULCAN MATERIALS CO COM | CUSIP 929160109 | | | | | | |
| 2,800.00 | 89 8700000 | 0 00 | 251,636 00 | 171,143 65 | 80,492 35 | 0 00 | 80,492.35 |
| W MARINE INC | CUSIP 954235107 | | | | | | |
| 1,400 00 | 17 2700000 | 0 00 | 24,178.00 | 31,471 77 | - 7,293.77 | 0 00 | - 7,293.77 |
| W-H ENERGY SVCS INC COM | CUSIP 92925E108 | | | | | | |
| 1,200 00 | 48 6900000 | 0 00 | 58,428 00 | 60,945.36 | - 2,517 36 | 0 00 | - 2,517 36 |
| WA GROUP INTL INC COM NEW | CUSIP 938862208 | | | | | | |
| 1,300 00 | 59 7900000 | 0 00 | 77,727 00 | 54,076 90 | 23,650.10 | 0 00 | 23,650 10 |
| WABASH NATL CORP COM | CUSIP 929566107 | | | | | | |
| 600 00 | 15 1000000 | 27 00 | 9,060 00 | 15,327 84 | - 6,267 84 | 0 00 | - 6,267 84 |
| WABTEC CORP COM | CUSIP 929740108 | | | | | | |
| 1,900 00 | 30 3800000 | 0 00 | 57,722.00 | 71,000 91 | - 13,278 91 | 0 00 | - 13,278 91 |
| WACHOVIA CORP NEW COM | CUSIP 929903102 | | | | | | |
| 47,601.00 | 56 9500000 | 0 00 | 2,710,876 95 | 1,937,990 30 | 772,886 65 | 0 00 | 772,886 65 |
| WAL-MART STORES INC COM | CUSIP 931142103 | | | | | | |
| 61,700 00 | 46 1800000 | 10,150 50 | 2,849,306 00 | 3,181,958.54 | - 332,652.54 | 0 00 | - 332,652.54 |
| WALGREEN CO COM | CUSIP 931422109 | | | | | | |
| 25,600 00 | 45 8900000 | 0 00 | 1,174,784 00 | 1,102,924 78 | 71,859 22 | 0 00 | 71,859 22 |
| WALTER INDS INC COM | CUSIP 93317Q105 | | | | | | |
| 1,200 00 | 27 0500000 | 0 00 | 32,460 00 | 27,189.48 | 5,270 52 | 0 00 | 5,270.52 |
| WARNACO GROUP INC COM NEW | CUSIP 934390402 | | | | | | |
| 2,100.00 | 25 3800000 | 0 00 | 53,298 00 | 44,665 63 | 8,632.37 | 0 00 | 8,632.37 |
| WARNER MUSIC GROUP CORP COM STK | CUSIP 934550104 | | | | | | |
| 1,400 00 | 22 9500000 | 0 00 | 32,130.00 | 36,461.00 | - 4,331.00 | 0 00 | - 4,331 00 |
| WARREN RES INC COM | CUSIP 93564A100 | | | | | | |
| 2,500 00 | 11 7200000 | 0 00 | 29,300 00 | 35,870.00 | - 6,570 00 | 0 00 | - 6,570 00 |
| WASH POST CO CL B COM | CUSIP 939640108 | | | | | | |
| 100.00 | 745.6000000 | 0 00 | 74,560 00 | 91,399 50 | - 16,839 50 | 0 00 | - 16,839.50 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|--------------------------------------|------------------------------------|----------------|--------------|----------------------|-------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| WASHINGTON MUT INC COM | CUSIP: 939322103 | | | | | | |
| 24,763 00 | 45 4900000 | 0 00 | 1,126,468 87 | 1,019,188 13 | 107,280 74 | 0 00 | 107,280 74 |
| WASTE INDS USA INC COM | CUSIP 941057101 | | | | | | |
| 100.00 | 30 5200000 | 0 00 | 3,052.00 | 2,918 00 | 134 00 | 0 00 | 134 00 |
| WASTE MGMT INC DEL COM STK | CUSIP: 94106L109 | | | | | | |
| 14,600 00 | 36 7700000 | 0 00 | 536,842 00 | 442,547 59 | 94,294 41 | 0 00 | 94,294 41 |
| WATERS CORP COM | CUSIP 941848103 | | | | | | |
| 3,100 00 | 48 9700000 | 0 00 | 151,807 00 | 146,086 58 | 5,720 42 | 0 00 | 5,720 42 |
| WATSCO INC COM | CUSIP: 942622200 | | | | | | |
| 1,100 00 | 47 1600000 | 0 00 | 51,876 00 | 43,193 30 | 8,682 70 | 0 00 | 8,682 70 |
| WATSON PHARMACEUTICALS INC COM | CUSIP 942683103 | | | | | | |
| 2,200 00 | 26 0300000 | 0 00 | 57,266 00 | 65,948 61 | - 8,682 61 | 0 00 | - 8,682 61 |
| WATTS WTR TECHNOLOGIES INC | 10/15/03 CUSIP. 942749102 | | | | | | |
| 1,400 00 | 41 1100000 | 0 00 | 57,554 00 | 46,930 94 | 10,623 06 | 0 00 | 10,623 06 |
| WCI CMNTYS INC COM | CUSIP 92923C104 | | | | | | |
| 1,700 00 | 19 1800000 | 0 00 | 32,606 00 | 43,468 32 | - 10,862 32 | 0 00 | - 10,862 32 |
| WEBEX COMMUNICATIONS INC COM | CUSIP 94767L109 | | | | | | |
| 1,500.00 | 34 8900000 | 0 00 | 52,335 00 | 42,459 78 | 9,875.22 | 0.00 | 9,875 22 |
| WEBMETHODS INC COM | CUSIP 94768C108 | | | | | | |
| 3,100 00 | 7 3600000 | 0 00 | 22,816 00 | 17,979 32 | 4,836 68 | 0 00 | 4,836.68 |
| WEBSense INC COM STK | ISIN# US9476841062 CUSIP 947684106 | | | | | | |
| 1,000 00 | 22.8300000 | 0 00 | 22,830.00 | 27,217 53 | - 4,387.53 | 0 00 | - 4,387.53 |
| WEBSTER FNCL CORP WATERBURY CONN COM | CUSIP 947890109 | | | | | | |
| 2,000.00 | 48 7200000 | 0.00 | 97,440.00 | 89,406 05 | 8,033 95 | 0 00 | 8,033.95 |
| WEIGHT WATCHERS INTL INC NEW COM | CUSIP 948626106 | | | | | | |
| 1,800.00 | 52 5300000 | 315 00 | 94,554 00 | 78,874.81 | 15,679.19 | 0 00 | 15,679 19 |
| WEINGARTEN RLTY INVS COM | CUSIP 948741103 | | | | | | |
| 1,000 00 | 46.1100000 | 0 00 | 46,110 00 | 35,639 50 | 10,470 50 | 0 00 | 10,470.50 |
| WELLCARE HLTH PLANS INC COM | CUSIP. 94946T106 | | | | | | |
| 500 00 | 68.9000000 | 0.00 | 34,450.00 | 23,861 84 | 10,588.16 | 0.00 | 10,588.16 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| WELLPOINT INC COM CUSIP 94973V107 | | | | | | | |
| 15,300 00 | 78 6900000 | 0 00 | 1,203,957 00 | 977,151 28 | 226,805 72 | 0 00 | 226,805 72 |
| WELLS FARGO & CO NEW COM STK CUSIP: 949746101 | | | | | | | |
| 84,500.00 | 35 5600000 | 0 00 | 3,004,820 00 | 2,642,413 67 | 362,406 33 | 0 00 | 362,406 33 |
| WENDY S INTL INC COM CUSIP: 950590109 | | | | | | | |
| 2,400 00 | 33 0900000 | 0 00 | 79,416 00 | 45,218 96 | 34,197 04 | 0 00 | 34,197 04 |
| WERNER ENTERPRISES INC COM CUSIP 950755108 | | | | | | | |
| 2,500 00 | 17 4800000 | 0 00 | 43,700.00 | 53,056 62 | - 9,356.62 | 0 00 | - 9,356 62 |
| WESCO INTL INC COM CUSIP 95082P105 | | | | | | | |
| 1,000 00 | 58 8100000 | 0 00 | 58,810 00 | 46,423 50 | 12,386 50 | 0 00 | 12,386 50 |
| WEST PHARMACEUTICAL SVCS INC COM CUSIP. 955306105 | | | | | | | |
| 1,600 00 | 51 2300000 | 0 00 | 81,968 00 | 42,018 00 | 39,950 00 | 0 00 | 39,950 00 |
| WESTAMERICA BANCORPORATION COM CUSIP. 957090103 | | | | | | | |
| 1,800 00 | 50 6300000 | 0 00 | 91,134 00 | 94,345 56 | - 3,211 56 | 0 00 | - 3,211 56 |
| WESTERN UN CO COM STK CUSIP 959802109 | | | | | | | |
| 19,500 00 | 22 4200000 | 0 00 | 437,190 00 | 370,675 52 | 66,514 48 | 0 00 | 66,514 48 |
| WESTLAKE CHEM CORP COM STK CUSIP 960413102 | | | | | | | |
| 600.00 | 31 3800000 | 0 00 | 18,828 00 | 18,528.00 | 300.00 | 0 00 | 300.00 |
| WESTN DIGITAL CORP COM CUSIP 958102105 | | | | | | | |
| 4,500 00 | 20 4600000 | 0 00 | 92,070.00 | 63,566 04 | 28,503 96 | 0 00 | 28,503 96 |
| WESTN REFNG INC COM CUSIP. 959319104 | | | | | | | |
| 400 00 | 25 4600000 | 16 00 | 10,184.00 | 8,850 00 | 1,334 00 | 0 00 | 1,334 00 |
| WET SEAL INC CL A CUSIP 961840105 | | | | | | | |
| 3,200 00 | 6 6700000 | 0 00 | 21,344 00 | 18,669 76 | 2,674.24 | 0.00 | 2,674.24 |
| WEYERHAEUSER CO COM CUSIP 962166104 | | | | | | | |
| 6,700 00 | 70.6500000 | 0 00 | 473,355.00 | 421,705 15 | 51,649.85 | 0 00 | 51,649 85 |
| WHEELING PITT CORP COM NEW STK CUSIP. 963142302 | | | | | | | |
| 800 00 | 18 7300000 | 0 00 | 14,984 00 | 15,639.04 | - 655 04 | 0 00 | - 655 04 |
| WHIRLPOOL CORP COM CUSIP. 963320106 | | | | | | | |
| 1,491.00 | 83 0200000 | 0.00 | 123,782.82 | 105,601 87 | 18,180.95 | 0 00 | 18,180 95 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

◆ Asset Detail - Base Currency

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| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|--------------|------------|-------------|-------------|-------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| WHITING PETE CORP NEW COM STK CUSIP 966387102 1,500 00 46 6000000 | | 0 00 | 69,900 00 | 53,457 92 | 16,442 08 | 0 00 | 16,442 08 |
| WHITNEY HLDG CORP COM CUSIP 966612103 2,450.00 32 6200000 | | 661 50 | 79,919.00 | 73,146 06 | 6,772 94 | 0 00 | 6,772 94 |
| WHOLE FOODS MKT INC COM CUSIP 966837106 3,500 00 46 9300000 | | 0 00 | 164,255 00 | 185,862 19 | - 21,607 19 | 0 00 | - 21,607.19 |
| WILD OATS MKTS INC COM CUSIP 96808B107 1,500 00 14 3800000 | | 0 00 | 21,570 00 | 11,062.53 | 10,507.47 | 0 00 | 10,507 47 |
| WILLIAMS CO INC COM CUSIP 969457100 14,800 00 26 1200000 | | 0 00 | 386,576 00 | 271,950 28 | 114,625 72 | 0 00 | 114,625 72 |
| WILLIAMS SCOTSMAN INTL INC COM STK CUSIP 96950G102 1,600 00 19 6200000 | | 0 00 | 31,392 00 | 34,914 88 | - 3,522 88 | 0 00 | - 3,522 88 |
| WILLIAMS SONOMA INC COM CUSIP: 969904101 2,400 00 31 4400000 | | 0 00 | 75,456 00 | 87,116 64 | - 11,660 64 | 0 00 | - 11,660 64 |
| WILMINGTON TR CORP NEW COM CUSIP: 971807102 400.00 42 1700000 | | 0 00 | 16,868 00 | 17,101 00 | - 233 00 | 0 00 | - 233 00 |
| WIND RIV SYS INC COM CUSIP 973149107 3,200 00 10 2500000 | | 0 00 | 32,800.00 | 34,661.76 | - 1,861.76 | 0 00 | - 1,861.76 |
| WINDSTREAM CORP COM STK CUSIP 97381W104 10,555 00 14 2200000 | | 2,638 75 | 150,092.10 | 107,255 25 | 42,836 85 | 0 00 | 42,836 85 |
| WINTRUST FINL CORP COM CUSIP 97650W108 1,200 00 48 0200000 | | 0 00 | 57,624 00 | 66,165.00 | - 8,541.00 | 0.00 | - 8,541.00 |
| WIRELESS FACS INC COM CUSIP 97653A103 3,000 00 2 8500000 | | 0.00 | 8,550.00 | 25,300 50 | - 16,750 50 | 0.00 | - 16,750.50 |
| WIS ENERGY COM CUSIP 976657106 3,400 00 47 4600000 | | 0 00 | 161,364 00 | 128,388.26 | 32,975.74 | 0 00 | 32,975 74 |
| WITNESS SYS INC COM CUSIP 977424100 1,400 00 17 5300000 | | 0 00 | 24,542.00 | 24,423.66 | 118.34 | 0 00 | 118.34 |
| WMS INDS INC COM CUSIP 929297109 400.00 34 8600000 | | 0 00 | 13,944.00 | 11,290.00 | 2,654.00 | 0 00 | 2,654 00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Unrealized gain/loss Translation | Total |
|---|--------------------------------------|---------------------------|--------------|--------------|-------------|-------------------------------------|-------------|
| Equities | | | | | | | |
| Common stock | | | | | | | |
| WOLVERINE WORLD WIDE INC COM CUSIP 978097103 1,450 00 28 5200000 | | 108 75 | 41,354 00 | 31,001 72 | 10,352.28 | 0 00 | 10,352 28 |
| WORLD ACCEP CORP S C NEW COM CUSIP 981419104 1,100 00 46 9500000 | | 0 00 | 51,645 00 | 39,039 55 | 12,605.45 | 0 00 | 12,605 45 |
| WORLD FUEL SERVICE COM STK USD0 01 CUSIP 981475106 1,100 00 44 4600000 | | 41 25 | 48,906 00 | 28,265 25 | 20,640 75 | 0 00 | 20,640 75 |
| WORLD WRESTLING ENTMNT CUSIP 98156Q108 2,000 00 16 3000000 | | 0 00 | 32,600 00 | 25,278 00 | 7,322 00 | 0 00 | 7,322.00 |
| WORTHINGTON INDS INC COM CUSIP 981811102 2,900 00 17 7200000 | | 0 00 | 51,388.00 | 59,340 42 | - 7,952 42 | 0 00 | - 7,952 42 |
| WRIGHT MED GROUP INC COM CUSIP 98235T107 600 00 23 2800000 | | 0 00 | 13,968 00 | 16,482 23 | - 2,514.23 | 0 00 | - 2,514.23 |
| WRIGLEY WM JR CO CAP CUSIP 982526105 6,500 00 51 7200000 | | 0 00 | 336,180 00 | 342,750 60 | - 6,570.60 | 0 00 | - 6,570 60 |
| WYETH COM CUSIP 983024100 33,500 00 50 9200000 | | 0 00 | 1,705,820 00 | 1,363,839 86 | 341,980 14 | 0 00 | 341,980.14 |
| WYNDHAM WORLDWIDE CORP COM STK CUSIP 98310W108 4,860 00 32 0200000 | | 0 00 | 155,617 20 | 177,518 45 | - 21,901.25 | 0 00 | - 21,901 25 |
| WYNN RESORTS LTD COM CUSIP 983134107 1,500 00 93 8500000 | | 0 00 | 140,775 00 | 96,011 91 | 44,763 09 | 0 00 | 44,763 09 |
| XCEL ENERGY INC COM CUSIP 98389B100 12,100 00 23.0600000 | | 2,692.25 | 279,026 00 | 228,192.35 | 50,833 65 | 0.00 | 50,833 65 |
| XENOPORT INC COM STK CUSIP 98411C100 600 00 24 5500000 | | 0 00 | 14,730 00 | 12,577.98 | 2,152 02 | 0 00 | 2,152 02 |
| XEROX CORP COM CUSIP 984121103 23,500.00 16.9500000 | | 0 00 | 398,325 00 | 353,927 52 | 44,397.48 | 0 00 | 44,397 48 |
| XILINX INC COM CUSIP 983919101 7,300.00 23 8100000 | | 0 00 | 173,813 00 | 213,514.33 | - 39,701 33 | 0.00 | - 39,701 33 |
| XM SATELLITE RADIO HLDGS INC CL A CUSIP 983759101 6,100.00 14.4500000 | | 0 00 | 88,145.00 | 168,785 37 | - 80,640 37 | 0 00 | - 80,640.37 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|------------------------------------|--------------------|-----------------|--------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| XTO ENERGY INC COM | CUSIP 98385X106 | | | | | | |
| 8,132 00 | 47 0500000 | 731 88 | 382,610 60 | 163,657 00 | 218,953 60 | 0 00 | 218,953 60 |
| YAHOO INC COM | CUSIP 984332106 | | | | | | |
| 33,900.00 | 25 5400000 | 0.00 | 865,806 00 | 1,168,342 09 | - 302,536 09 | 0.00 | - 302,536 09 |
| YANKEE CANDLE CO COM | ISIN US9847571042 | CUSIP 984757104 | | | | | |
| 800.00 | 34 2800000 | 0 00 | 27,424 00 | 26,210 31 | 1,213 69 | 0 00 | 1,213 69 |
| YRC WORLDWIDE INC COM | CUSIP 984249102 | | | | | | |
| 1,205 00 | 37 7300000 | 0 00 | 45,464.65 | 67,272 71 | - 21,808 06 | 0 00 | - 21,808.06 |
| YUM BRANDS INC COM | CUSIP: 988498101 | | | | | | |
| 6,800 00 | 58 8000000 | 0 00 | 399,840 00 | 320,351 38 | 79,488 62 | 0 00 | 79,488 62 |
| ZALE CORP NEW COM STK | CUSIP 988858106 | | | | | | |
| 2,000 00 | 28 2100000 | 0 00 | 56,420 00 | 50,721 04 | 5,698 96 | 0 00 | 5,698 96 |
| ZEBRA TECHNOLOGIES CORP CL A | CUSIP 989207105 | | | | | | |
| 1,500 00 | 34 7900000 | 0 00 | 52,185 00 | 75,985.08 | - 23,800 08 | 0 00 | - 23,800 08 |
| ZHONG TECHNOLOGIES INC NEW COM STK | CUSIP 98950P108 | | | | | | |
| 7,900 00 | 1 3100000 | 0 00 | 10,349 00 | 21,002 94 | - 10,653 94 | 0 00 | - 10,653 94 |
| ZIMMER HLDGS INC COM | CUSIP 98956P102 | | | | | | |
| 5,600 00 | 78 3800000 | 0 00 | 438,928.00 | 438,106.37 | 821 63 | 0 00 | 821 63 |
| ZIONS BANCORP COM | CUSIP 989701107 | | | | | | |
| 3,234 00 | 82 4400000 | 0 00 | 266,610 96 | 230,080 28 | 36,530 68 | 0 00 | 36,530 68 |
| ZOLL MED CORP COM | CUSIP 989922109 | | | | | | |
| 1,000.00 | 58 2400000 | 0 00 | 58,240.00 | 32,744.95 | 25,495 05 | 0 00 | 25,495 05 |
| ZOLTEK COS INC COM | CUSIP 98975W104 | | | | | | |
| 1,200 00 | 19.6700000 | 0.00 | 23,604.00 | 19,648.36 | 3,955.64 | 0 00 | 3,955.64 |
| ZORAN CORP COM | CUSIP 98975F101 | | | | | | |
| 1,900 00 | 14 5800000 | 0 00 | 27,702 00 | 33,701.06 | - 5,999 06 | 0 00 | - 5,999.06 |
| ZUMIEZ INC COM | CUSIP 989817101 | | | | | | |
| 800 00 | 29 5400000 | 0.00 | 23,632 00 | 24,793 04 | - 1,161 04 | 0.00 | - 1,161.04 |
| 1ST CMNTY BANCORP CAL COM | CUSIP 31983B101 | | | | | | |
| 1,100.00 | 52.2700000 | 0 00 | 57,497.00 | 60,316.39 | - 2,819.39 | 0.00 | - 2,819.39 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | | |
|--|--------------------|----------------|----------------|----------------------|----------------|----------------|-------------|----------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| 1ST COMWLTH FNCL CORP COM LM CUSIP 319829107 | 3,900 00 | 13 4300000 | 663 00 | 52,377 00 | 55,846 83 | - 3,469 83 | 0 00 | - 3,469.83 |
| 1ST HORIZON NATL CORP COM CUSIP 320517105 | 3,000 00 | 41.7800000 | 1,350.00 | 125,340.00 | 125,886.71 | - 546.71 | 0 00 | - 546 71 |
| 1ST INDL RLTY TR INC COM CUSIP 32054K103 | 2,000 00 | 46 8900000 | 1,420 00 | 93,780 00 | 75,521 85 | 18,258 15 | 0 00 | 18,258 15 |
| 1ST MARBLEHEAD CORP COM CUSIP 320771108 | 900.00 | 54 6500000 | 0 00 | 49,185.00 | 38,613 00 | 10,572.00 | 0 00 | 10,572 00 |
| 1ST NIAGARA FINL GROUP INC NEW COM CUSIP 33582V108 | 1,300 00 | 14 8600000 | 0 00 | 19,318 00 | 19,134 96 | 183.04 | 0 00 | 183 04 |
| 1ST REP BK SAN FRAN CAL COM CUSIP: 336158100 | 1,200 00 | 39 0800000 | 0 00 | 46,896 00 | 54,914 28 | - 8,018.28 | 0 00 | - 8,018 28 |
| 24 / 7 REAL MEDIA INC COM NEW CUSIP. 901314203 | 2,600 00 | 9 0500000 | 0 00 | 23,530 00 | 22,809 02 | 720 98 | 0 00 | 720 98 |
| 3COM CORP COMMON STOCK CUSIP 885535104 | 13,400 00 | 4.1100000 | 0 00 | 55,074 00 | 54,427 11 | 646.89 | 0 00 | 646 89 |
| 3M CO COM CUSIP. 88579Y101 | 17,900 00 | 77 9300000 | 0.00 | 1,394,947 00 | 1,464,207 35 | - 69,260.35 | 0 00 | - 69,260.35 |
| 5TH 3RD BANCORP COM CUSIP. 316773100 | 13,000 00 | 40 9300000 | 5,200 00 | 532,090 00 | 568,936 47 | - 36,846 47 | 0 00 | - 36,846 47 |
| 6 FLAGS INC COM CUSIP 83001P109 | 1,900 00 | 5 2400000 | 0.00 | 9,956.00 | 8,231 18 | 1,724.82 | 0.00 | 1,724.82 |
| Total USD | | | 861,397.90 | 645,731,512 70 | 511,119,751.27 | 134,611,761 43 | 0.00 | 134,611,761.43 |
| Total United States | | | 861,397.90 | 645,731,512.70 | 511,119,751 27 | 134,611,761 43 | 0 00 | 134,611,761 43 |
| Total Common Stock | | | | | | | | |
| 39,193,636.44 | | | 945,111.23 | 846,345,683.86 | 661,606,006.06 | 184,739,677.80 | 0.00 | 184,739,677.80 |

Portfolio Statement

31 DEC 2006

Account number LUMIN-
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|---|--|--|--------------|--------------|----------------------|-------------|--------------|
| | | | | | Market | Translation | |
| Equities | | | | | | | |
| Corporate convertible bonds | | | | | | | |
| United States - USD | | | | | | | |
| LEVEL 3 COMMUNICATIONS INC SR NT CONV 2,491,000 00 | 10% DUE 05-01-2011/05-01-2009 180 0000000 | BEO CUSIP 52729NBE9 41,516.67 4,483,800 00 | | 2,491,000 00 | 1,992,800 00 | 0 00 | 1,992,800 00 |
| Total USD | | 41,516.67 | 4,483,800.00 | 2,491,000.00 | 1,992,800 00 | 0 00 | 1,992,800.00 |
| Total United States | | 41,516.67 | 4,483,800 00 | 2,491,000 00 | 1,992,800 00 | 0 00 | 1,992,800.00 |
| Total Corporate Convertible Bonds | | | | | | | |
| 2,491,000.00 | | 41,516.67 | 4,483,800.00 | 2,491,000.00 | 1,992,800.00 | 0.00 | 1,992,800.00 |
| Rights/warrants | | | | | | | |
| United States - USD | | | | | | | |
| AFFORDABLE RESDNTL CMNTYS INC RTS 1,400 00 | CUSIP: 008273997 0 8784600 | 0 00 | 1,229.84 | 915.02 | 314.82 | 0 00 | 314.82 |
| Total USD | | 0.00 | 1,229.84 | 915.02 | 314.82 | 0 00 | 314.82 |
| Total United States | | 0 00 | 1,229.84 | 915.02 | 314.82 | 0 00 | 314.82 |
| Total Rights/Warrants | | | | | | | |
| 1,400.00 | | 0.00 | 1,229.84 | 915.02 | 314.82 | 0.00 | 314.82 |
| Equity derivatives - futures | | | | | | | |
| United States - USD | | | | | | | |
| FUT MAR 07 IMM EMINI MDCP 2 00 | CUSIP. 999599GH0 811 3000000 | 0 00 | 162,260 00 | 0 00 | 162,260 00 | 0 00 | 162,260.00 |
| FUT MAR 07 MINI RUSL 2000 4.00 | CUSIP 999599GH0 794 9000000 | 0 00 | 317,960 00 | 0 00 | 317,960 00 | 0 00 | 317,960.00 |
| FUT MAR 07 S&P 500 5 00 | CUSIP 999599GH0 1,428 4000000 | 0 00 | 1,785,500.00 | 0.00 | 1,785,500 00 | 0 00 | 1,785,500 00 |
| Total USD | | 0.00 | 2,265,720.00 | 0.00 | 2,265,720.00 | 0.00 | 2,265,720.00 |
| Total United States | | 0.00 | 2,265,720.00 | 0.00 | 2,265,720 00 | 0.00 | 2,265,720.00 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------------------------|---------------------------|--------------|------|----------------------|-------------|-------|
| | | | | | Market | Translation | |

Equities

Equity derivatives - futures

Total Equity Derivatives - Futures

| | | | | | | | |
|-------|--|------|--------------|------|--------------|------|--------------|
| 11.00 | | 0.00 | 2,265,720.00 | 0.00 | 2,265,720.00 | 0.00 | 2,265,720.00 |
|-------|--|------|--------------|------|--------------|------|--------------|

Total Equities

| | | | | | | | |
|---------------|--|------------|----------------|----------------|----------------|------|----------------|
| 41,686,047.44 | | 986,627.90 | 853,096,433.70 | 664,097,921.08 | 188,998,512.62 | 0.00 | 188,998,512.62 |
|---------------|--|------------|----------------|----------------|----------------|------|----------------|

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------------------------|---------------------------|--------------|------|----------------------|-------------|-------|
| | | | | | Market | Translation | |

Fixed Income

Corporate bonds

United States - USD

| | | | | | | | |
|---|------------|------------|---------------|---------------|-------------|------|-------------|
| MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD INSTL UNHEDGED CUSIP. 722005220 | | | | | | | |
| 5,254,372 22 | 10.1800000 | 182,097.04 | 53,489,509 20 | 53,548,327.51 | - 58,818 31 | 0 00 | - 58,818 31 |

Issue Date. 29 Dec 06

| | | | | | | | |
|---|------------|------------|----------------|----------------|--------------|------|--------------|
| MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL CUSIP. 693390700 | | | | | | | |
| 12,575,966 45 | 10 3800000 | 563,423 81 | 130,538,531 75 | 131,464,272 33 | - 925,740 58 | 0 00 | - 925,740 58 |

Issue Date 29 Dec 06

| | | | | | | | |
|-----------|--|------------|----------------|----------------|--------------|------|--------------|
| Total USD | | 745,520.85 | 184,028,040.95 | 185,012,599.84 | - 984,558 89 | 0.00 | - 984,558.89 |
|-----------|--|------------|----------------|----------------|--------------|------|--------------|

| | | | | | | | |
|---------------------|--|------------|----------------|----------------|--------------|------|--------------|
| Total United States | | 745,520.85 | 184,028,040.95 | 185,012,599.84 | - 984,558.89 | 0.00 | - 984,558.89 |
|---------------------|--|------------|----------------|----------------|--------------|------|--------------|

Total Corporate Bonds

| | | | | | | | |
|---------------|--|------------|----------------|----------------|--------------|------|--------------|
| 17,830,338.67 | | 745,520.85 | 184,028,040.95 | 185,012,599.84 | - 984,558.89 | 0.00 | - 984,558.89 |
|---------------|--|------------|----------------|----------------|--------------|------|--------------|

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|---|--------------------------------------|---------------------------|----------------|----------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Fixed Income | | | | | | | |
| Index linked government bonds | | | | | | | |
| United States - USD | | | | | | | |
| US TREAS INFL IX NT 2.375 DUE 04-15-2011REG CUSIP 912828FB1 45,000,000 00 101 3177350 235,084 50 | | | 45,592,980 75 | 45,260,525 39 | 332,455 36 | 0 00 | 332,455 36 |
| Issue Date 15 Apr 06 Rate: 2 43791% Yield to Maturity 3 864% Maturity Date 15 Apr 11 | | | | | | | |
| US TREAS NTS INFLATION INDEX 3 875 DUE 01-15-2009 REG CUSIP 9128274Y5 20,000,000 00 126 4996350 445,118 00 | | | 25,299,927.00 | 25,411,470 75 | - 111,543 75 | 0 00 | - 111,543 75 |
| Issue Date 15 Jan 99 Rate: 4 81774% Yield to Maturity 0 367% Maturity Date 15 Jan 09 | | | | | | | |
| Total USD | | 680,202.50 | 70,892,907 75 | 70,671,996 14 | 220,911.61 | 0 00 | 220,911 61 |
| Total United States | | 680,202.50 | 70,892,907 75 | 70,671,996.14 | 220,911.61 | 0.00 | 220,911.61 |
| Total Index Linked Government Bonds | | | | | | | |
| 65,000,000.00 | | 680,202.50 | 70,892,907.75 | 70,671,996.14 | 220,911.61 | 0.00 | 220,911.61 |
| Total Fixed Income | | | | | | | |
| 82,830,338.67 | | 1,425,723.35 | 254,920,948.70 | 255,684,595.98 | - 763,647.28 | 0.00 | - 763,647.28 |

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|---|--------------------------------------|---------------------------|--------------|--------------|----------------------|-------------|--------------|
| | | | | | Market | Translation | |
| Venture Capital and Partnerships | | | | | | | |
| Partnerships | | | | | | | |
| United States - USD | | | | | | | |
| AMB INSTITUTIONAL ALLIANCE REIT III, LP CUSIP 000329797 | | | | | | | |
| 5,000,000 00 | 6,149,443 00000000 | 0.00 | 6,149,443 00 | 5,000,000 00 | 1,149,443 00 | 0 00 | 1,149,443.00 |
| ARCH VENTURE FUND VI, LP CUSIP 000296889 | | | | | | | |
| 749,494 00 | 595,050 00000000 | 0 00 | 595,050 00 | 749,494 00 | - 154,444 00 | 0 00 | - 154,444 00 |
| AVENUE SPECIAL SITUATION FUND III, LP CUSIP 000229807 | | | | | | | |
| 1.00 | 1,251,532.00000000 | 0.00 | 1,251,532.00 | 1.00 | 1,251,531 00 | 0 00 | 1,251,531 00 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|--------------------|----------------|---------------|----------------------|--------------|-------------|--------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Venture Capital and Partnerships | | | | | | | |
| Partnerships | | | | | | | |
| BAIN CAPITAL FUND VIII, LP CUSIP 000317883 | | | | | | | |
| 3,075,392 26 | 3,061,018 00000000 | 0 00 | 3,061,018 00 | 3,075,392.26 | - 14,374 26 | 0 00 | - 14,374 26 |
| BENNETT RESTRUCTURING FUND, LP CUSIP 000168930 | | | | | | | |
| 3,500,000 00 | 7,757,281.00000000 | 0 00 | 7,757,281 00 | 3,500,000 00 | 4,257,281.00 | 0 00 | 4,257,281.00 |
| BERKSHIRE FUND VII, LP CUSIP 000446724 | | | | | | | |
| 377,797 00 | 327,800 00000000 | 0 00 | 327,800 00 | 377,797 00 | - 49,997 00 | 0 00 | - 49,997 00 |
| BLACKSTONE CAPITAL PARTNERS IV, LP CUSIP 000214783 | | | | | | | |
| 3,095,431 79 | 3,470,901 00000000 | 0 00 | 3,470,901 00 | 3,095,431 79 | 375,469 21 | 0 00 | 375,469.21 |
| BLACKSTONE CAPITAL PARTNERS V, LP CUSIP 000394064 | | | | | | | |
| 1,761,700 00 | 1,672,936 00000000 | 0 00 | 1,672,936 00 | 1,761,700 00 | - 88,764 00 | 0 00 | - 88,764 00 |
| BROOKSIDE CAYMAN LTD CUSIP 000198556 | | | | | | | |
| 6,500,000 00 | 206,256 00000000 | 0 00 | 10,206,256 00 | 6,500,000 00 | 3,706,256 00 | 0 00 | 3,706,256 00 |
| FIA TIMBER PARTNERS LP CUSIP: 000374710 | | | | | | | |
| 4,731,037 70 | 4,892,863.00000000 | 0 00 | 4,892,863 00 | 4,731,037 70 | 161,825 30 | 0 00 | 161,825 30 |
| GRAHAM PARTNERS II (AIV I HOLDCO) LLC CUSIP 000374413 | | | | | | | |
| 73,248.18 | 81,225 00000000 | 0 00 | 81,225.00 | 73,248 18 | 7,976 82 | 0 00 | 7,976.82 |
| GRAHAM PARTNERS II (AIV II HOLDCO), LLC CUSIP 000446351 | | | | | | | |
| 191,079 53 | 191,080.00000000 | 0 00 | 191,080.00 | 191,079.53 | 0.47 | 0 00 | 0.47 |
| GRAHAM PARTNERS II, LP CUSIP 000374405 | | | | | | | |
| 1,051,967 01 | 643,987 00000000 | 0 00 | 643,987 00 | 1,051,967 01 | - 407,980 01 | 0 00 | - 407,980.01 |
| GUGGENHEIM STRUCTURED REAL ESTATE, INC CUSIP 000324806 | | | | | | | |
| 1,753,318.00 | 1,775,141.00000000 | 0 00 | 1,775,141 00 | 1,753,318.00 | 21,823.00 | 0 00 | 21,823.00 |
| H.I.G. BRIGHTPOINT CAPITAL PARTNERS (CAYMAN), LP CUSIP. 000407320 | | | | | | | |
| 1,950,000.00 | 2,060,096 00000000 | 0 00 | 2,060,096.00 | 1,950,000.00 | 110,096 00 | 0 00 | 110,096 00 |
| JL PARTNERS, L.P. CUSIP 000190280 | | | | | | | |
| 3,500,000.00 | 5,254,071 00000000 | 0 00 | 5,254,071 00 | 3,500,000 00 | 1,754,071.00 | 0 00 | 1,754,071 00 |
| KELSO INVESTMENT ASSOCIATES VII, LP CUSIP 000312579 | | | | | | | |
| 3,260,799.00 | 3,421,538.00000000 | 0.00 | 3,421,538 00 | 3,260,799 00 | 160,739 00 | 0 00 | 160,739 00 |
| LASALLE JAPAN LOGISTICS FUND I, LP CUSIP 000334615 | | | | | | | |
| 3,051,676 00 | 3,306,351.00000000 | 0.00 | 3,306,351 00 | 3,051,676 00 | 254,675.00 | 0 00 | 254,675 00 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|---------------|----------------------|---------------|-------------|---------------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Venture Capital and Partnerships | | | | | | | |
| Partnerships | | | | | | | |
| MAP 2004, LP CUSIP: 000319269 | | | | | | | |
| 4,200,000 00 | 4,029,742 00000000 | 0 00 | 4,029,742 00 | 4,200,000 00 | - 170,258 00 | 0 00 | - 170,258 00 |
| MERIT ENERGY PARTNERS F-I, LP CUSIP: 000404392 | | | | | | | |
| 945,625.00 | 862,980 00000000 | 0 00 | 862,980 00 | 945,625 00 | - 82,645 00 | 0 00 | - 82,645 00 |
| OCM PRINCIPAL OPPORTUNITIES FUND II, LP CUSIP: 000140624 | | | | | | | |
| 1 00 | 2,338,719 00000000 | 0 00 | 2,338,719 00 | 1 00 | 2,338,718 00 | 0 00 | 2,338,718 00 |
| OCM REAL ESTATE OPPORTUNITIES FD III, LP CUSIP: 000219709 | | | | | | | |
| 6,650,000 00 | 8,771,082.00000000 | 0 00 | 8,771,082 00 | 6,650,000.00 | 2,121,082 00 | 0 00 | 2,121,082 00 |
| SILVER LAKE PARTNERS II, LP CUSIP: 000317909 | | | | | | | |
| 3,584,339 38 | 3,568,247 00000000 | 0 00 | 3,568,247 00 | 3,584,339 38 | - 16,092 38 | 0 00 | - 16,092 38 |
| WALTON STREET REAL ESTATE FUND V, LP CUSIP: 000429845 | | | | | | | |
| 1,252,736 45 | 1,201,852 00000000 | 0 00 | 1,201,852 00 | 1,252,736 45 | - 50,884 45 | 0 00 | - 50,884 45 |
| Total USD | | 0.00 | 76,891,191.00 | 60,255,643.30 | 16,635,547 70 | 0.00 | 16,635,547 70 |
| Total United States | | 0.00 | 76,891,191 00 | 60,255,643 30 | 16,635,547.70 | 0 00 | 16,635,547.70 |
| Total Partnerships | | | | | | | |
| 60,255,643.30 | | 0.00 | 76,891,191.00 | 60,255,643.30 | 16,635,547.70 | 0.00 | 16,635,547.70 |
| Total Venture Capital and Partnerships | | | | | | | |
| 60,255,643.30 | | 0.00 | 76,891,191.00 | 60,255,643.30 | 16,635,547.70 | 0.00 | 16,635,547.70 |

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|---|--------------------------------------|---------------------------|----------------|------|----------------------|-------------|----------------|
| | | | | | Market | Translation | |
| <i>Derivative Offsets</i> | | | | | | | |
| Equity futures | | | | | | | |
| United States - USD | | | | | | | |
| &&EQUITY FUTURES OFFSET - LONG CUSIP: 999959943 | | | | | | | |
| 0 00 | - 226.5720000 | 0.00 | - 2,265,720 00 | 0.00 | - 2,265,720 00 | 0 00 | - 2,265,720 00 |
| Total USD | | 0.00 | - 2,265,720 00 | 0 00 | - 2,265,720.00 | 0 00 | - 2,265,720 00 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--------------------------|------------------------------------|---------------------------|----------------|----------------------|----------------|-------------|----------------|
| Description/Asset ID | Exchange rate/ Shares/PAR value | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Derivative Offsets | | | | | | | |
| Equity futures | | | | | | | |
| Total United States | | 0.00 | - 2,265,720.00 | 0.00 | - 2,265,720.00 | 0.00 | - 2,265,720.00 |
| Total Equity Futures | | | | | | | |
| 0.00 | | 0.00 | - 2,265,720.00 | 0.00 | - 2,265,720.00 | 0.00 | - 2,265,720.00 |
| Total Derivative Offsets | | | | | | | |
| 0.00 | | 0.00 | - 2,265,720.00 | 0.00 | - 2,265,720.00 | 0.00 | - 2,265,720.00 |

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------------------------|---------------------------|---------------|--------------|----------------------|-------------|--------------|
| | | | | | Market | Translation | |
| Hedge Fund | | | | | | | |
| Hedge equity | | | | | | | |
| Cayman Islands - USD | | | | | | | |
| CF INDUS ASIA PAC FD LTD 2,663.65 | CUSIP 456995943 2,038.1287080 | 0.00 | 5,428,861.53 | 4,000,000.00 | 1,428,861.53 | 0.00 | 1,428,861.53 |
| CF INDUS JAPAN FD LTD CF INDUS JAPAN FD LTD CL A (USD) 2,545.68 | CUSIP 555994946 1,967.8488810 | 0.00 | 5,009,513.53 | 4,000,000.00 | 1,009,513.53 | 0.00 | 1,009,513.53 |
| Total USD | | 0.00 | 10,438,375.06 | 8,000,000.00 | 2,438,375.06 | 0.00 | 2,438,375.06 |
| Total Cayman Islands | | 0.00 | 10,438,375.06 | 8,000,000.00 | 2,438,375.06 | 0.00 | 2,438,375.06 |
| International Region - USD | | | | | | | |
| CF VIKING GLOBAL EQUITIES III A/1E 1,264.40 | CUSIP 9269999A3 4,372.9979290 | 0.00 | 5,529,218.58 | 5,000,000.00 | 529,218.58 | 0.00 | 529,218.58 |
| Total USD | | 0.00 | 5,529,218.58 | 5,000,000.00 | 529,218.58 | 0.00 | 529,218.58 |
| Total International Region | | 0.00 | 5,529,218.58 | 5,000,000.00 | 529,218.58 | 0.00 | 529,218.58 |
| United States - USD | | | | | | | |
| CF SCOUT CAPITAL FD LTD CL A SER 1 14,405.01 | CUSIP 810936922 199.5137000 | 0.00 | 2,873,996.84 | 2,500,000.00 | 373,996.84 | 0.00 | 373,996.84 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
|--|--------------------------------------|---------------------------|---------------|---------------|--------------|-------------|--------------|
| Hedge Fund | | | | | | | |
| Hedge equity | | | | | | | |
| CF SIRIOS OVERSEAS FD A/1E CUSIP 888998952 1,387 75 2,383 3155870 | | 0 00 | 3,307,446 20 | 2,500,000 00 | 807,446 20 | 0 00 | 807,446 20 |
| Total USD | | 0 00 | 6,181,443.04 | 5,000,000.00 | 1,181,443 04 | 0 00 | 1,181,443.04 |
| Total United States | | 0.00 | 6,181,443.04 | 5,000,000 00 | 1,181,443 04 | 0 00 | 1,181,443 04 |
| Total Hedge Equity | | | | | | | |
| 22,266.49 | | 0.00 | 22,149,036.68 | 18,000,000.00 | 4,149,036.68 | 0.00 | 4,149,036.68 |
| Hedge fund of funds | | | | | | | |
| Multi-National Agencies Region - USD | | | | | | | |
| CF KENSICO OFFSHORE FD LTD INC CL 1DY CUSIP 490990942 9,050 54 122.1500000 | | 0.00 | 1,105,523 46 | 905,034 20 | 200,489 26 | 0 00 | 200,489 26 |
| CF KENSICO OFFSHORE FUND LTD SERIES 1AY CUSIP 490990934 23,652 09 327.5300000 | | 0 00 | 7,746,769 03 | 3,458,456 20 | 4,288,312 83 | 0 00 | 4,288,312 83 |
| CF KENSICO 1E (ASSD W YOUR 1AY SH) CUSIP 490999927 744 85 99 0900000 | | 0 00 | 73,807 18 | 41,265 41 | 32,541.77 | 0 00 | 32,541 77 |
| Total USD | | 0.00 | 8,926,099.67 | 4,404,755.81 | 4,521,343.86 | 0 00 | 4,521,343.86 |
| Total Multi-National Agencies Region | | 0.00 | 8,926,099.67 | 4,404,755.81 | 4,521,343.86 | 0 00 | 4,521,343.86 |
| Multi-National Companies Region - USD | | | | | | | |
| CF KENSICO OFFSHORE FD LTD CL 1E CUSIP 490999919 106 15 98.6300000 | | 0.00 | 10,469.57 | 5,880.78 | 4,588 79 | 0 00 | 4,588.79 |
| Total USD | | 0 00 | 10,469 57 | 5,880 78 | 4,588.79 | 0 00 | 4,588 79 |
| Total Multi-National Companies Region | | 0.00 | 10,469.57 | 5,880.78 | 4,588.79 | 0.00 | 4,588.79 |
| United States - USD | | | | | | | |
| SCS OPPORTUNITIES FUND, LLC CUSIP 000389874 25,000,000 00 7,032,440.0000000 | | 0.00 | 27,032,440.00 | 25,000,000 00 | 2,032,440.00 | 0 00 | 2,032,440 00 |
| Total USD | | 0.00 | 27,032,440.00 | 25,000,000.00 | 2,032,440.00 | 0.00 | 2,032,440.00 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | Unrealized gain/loss | | | | | |
|--|--------------------------------------|---------------------------|---------------|---------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge fund of funds | | | | | | | |
| Total United States | | 0 00 | 27,032,440 00 | 25,000,000.00 | 2,032,440 00 | 0 00 | 2,032,440.00 |
| Total Hedge Fund of Funds | | | | | | | |
| 25,033,553.63 | | 0.00 | 35,969,009.24 | 29,410,636.59 | 6,558,372.65 | 0.00 | 6,558,372.65 |
| Hedge market dependent | | | | | | | |
| United States - USD | | | | | | | |
| CF AQR ABSOLUTE RETURN OFFSHORE FUND LTDCL A SERIES INITIAL 37 09 | 6,075,607.0000000 | 0 00 | 6,075,607 00 | 5,000,000 00 | 1,075,607 00 | 0 00 | 1,075,607 00 |
| CUSIP: G0439M9C1 | | | | | | | |
| Total USD | | 0.00 | 6,075,607.00 | 5,000,000.00 | 1,075,607.00 | 0.00 | 1,075,607.00 |
| Total United States | | 0 00 | 6,075,607.00 | 5,000,000 00 | 1,075,607 00 | 0.00 | 1,075,607.00 |
| Total Hedge Market Dependent | | | | | | | |
| 37.09 | | 0.00 | 6,075,607.00 | 5,000,000.00 | 1,075,607.00 | 0.00 | 1,075,607.00 |
| Hedge event driven | | | | | | | |
| International Region - USD | | | | | | | |
| CF MASON CAP LTD CL F ER 05/06 SPL SALE RIGHTS 2,535 32 | 1,645 5000000 | 0 00 | 4,171,869 06 | 4,049,032 81 | 122,836 25 | 0 00 | 122,836 25 |
| CUSIP: 575999933 | | | | | | | |
| Total USD | | 0.00 | 4,171,869 06 | 4,049,032.81 | 122,836.25 | 0.00 | 122,836.25 |
| Total International Region | | 0.00 | 4,171,869.06 | 4,049,032 81 | 122,836.25 | 0 00 | 122,836.25 |
| United States - USD | | | | | | | |
| CF HAMMERMAN CAPITAL OFFSHORE FD LTD SERHOT 106 296.03 | 11,005.9702670 | 0 00 | 3,258,097 37 | 2,960,298 00 | 297,799 37 | 0 00 | 297,799 37 |
| CUSIP: 671990661 | | | | | | | |
| CF HAMMERMAN CAPITAL OFFSHORE LTD SER 4.97 | HOT 0406 10,719.4414920 | CUSIP: 408999944 0 00 | 53,275 62 | 49,705.24 | 3,570.38 | 0 00 | 3,570 38 |
| CF HAMMERMAN CAPITAL OFFSHORE LTD SER 0.21 | HOT 0706 10,812.1188790 | CUSIP: 408999928 0 00 | 2,270.54 | 2,079 99 | 190 55 | 0 00 | 190.55 |

Portfolio Statement

31/DEC/2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|--|---|---------------------------|---------------|----------------------|--------------|-------------|--------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge event driven | | | | | | | |
| CF LITESPEED OFFSHORE FD LTD SER AU 30,000 00 | 02/2006 CUSIP 536999915 111 4580000 0 00 | | 3,343,740 00 | 3,000,000 00 | 343,740 00 | 0 00 | 343,740.00 |
| CF OWL CREEK OVERSEAS FD LTD CL A SER 1 FEB 2002 NON 1,871 03 | CUSIP 691999957 2,380 2130000 0 00 | | 4,453,449 92 | 4,200,716 40 | 252,733 52 | 0 00 | 252,733 52 |
| CF PERRY PARTNERS INTL INC 11,416 78 | CUSIP. 714990900 603.5900000 0 00 | | 6,891,054 24 | 4,010,363 28 | 2,880,690 96 | 0 00 | 2,880,690 96 |
| DAVIDSON KEMPNER INSTITUTIONAL PTRS, LP 5,500,000 00 | CUSIP 000168948 9,693,000 0000000 0 00 | | 9,693,000 00 | 5,500,000 00 | 4,193,000 00 | 0 00 | 4,193,000 00 |
| Total USD | | 0 00 | 27,694,887.69 | 19,723,162.91 | 7,971,724.78 | 0.00 | 7,971,724.78 |
| Total United States | | 0.00 | 27,694,887 69 | 19,723,162.91 | 7,971,724.78 | 0.00 | 7,971,724 78 |
| Total Hedge Event Driven | | | | | | | |
| 5,546,124.34 | | 0.00 | 31,866,756.75 | 23,772,195.72 | 8,094,561.03 | 0.00 | 8,094,561.03 |
| Hedge multi strategy | | | | | | | |
| International Region - USD | | | | | | | |
| CF OZ OVERSEAS FD C/35 FOR LUMINA 1 42 | CUSIP 692099492 1,908 3948440 0 00 | | 2,709 92 | 1,428 71 | 1,281.21 | 0 00 | 1,281.21 |
| Total USD | | 0 00 | 2,709.92 | 1,428 71 | 1,281 21 | 0.00 | 1,281.21 |
| Total International Region | | 0.00 | 2,709.92 | 1,428.71 | 1,281.21 | 0.00 | 1,281.21 |
| United States - USD | | | | | | | |
| CF OZ OVERSEAS C/62 6 12 | CUSIP. 671990935 1,906 4702090 0 00 | | 11,667.59 | 6,113 18 | 5,554 41 | 0 00 | 5,554 41 |
| CF OZ OVERSEAS C/75 0.02 | CUSIP 692552995 2,501 3493330 0 00 | | 50 02 | 23 45 | 26 57 | 0.00 | 26.57 |
| CF OZ OVERSEAS C/76 8.78 | CUSIP 692553993 1,000 0005340 0 00 | | 8,780 00 | 8,781 45 | - 1 45 | 0 00 | - 1 45 |
| CF OZ OVERSEAS C/78 14.31 | CUSIP. 691997993 872 3201670 0 00 | | 12,482 90 | 14,309.78 | - 1,826.88 | 0 00 | - 1,826.88 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail - Base Currency | | | | | | | |
|--|--------------------------------------|---------------------------|--------------|-----------|----------------------|------|------------|
| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
| | | | | | | | |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FD C/54 1 20 | CUSIP 671992931 1,073.2649050 | 0.00 | 1,287 91 | 1,198 42 | 89 49 | 0 00 | 89 49 |
| CF OZ OVERSEAS FD C/77 2 79 | CUSIP 692995962 1,000 0011330 | 0 00 | 2,790 00 | 2,787 62 | 2 38 | 0 00 | 2 38 |
| CF OZ OVERSEAS FD C/79 1 11 | CUSIP: 691998983 872 3180860 | 0 00 | 968 27 | 1,105 76 | - 137 49 | 0 00 | - 137 49 |
| CF OZ OVERSEAS FD C/80 0 13 | CUSIP. 691990956 1,073 2661210 | 0 00 | 139.52 | 129 63 | 9 89 | 0 00 | 9.89 |
| CF OZ OVERSEAS FD C/83 2 33 | CUSIP. 547684035 1,000 1343330 | 0 00 | 2,330 31 | 2,329 90 | 0 41 | 0 00 | 0 41 |
| CF OZ OVERSEAS FD LTD C/113 0 04 | CUSIP 671932945 2,072 2085370 | 0 00 | 82 88 | 40 23 | 42 65 | 0 00 | 42.65 |
| CF OZ OVERSEAS FD LTD C/114 1.22 | CUSIP 671932952 999 9999410 | 0 00 | 1,220 00 | 1,217 28 | 2 72 | 0 00 | 2 72 |
| CF OZ OVERSEAS FD LTD C/117 36 96 | CUSIP 671932986 1,038 6960210 | 0 00 | 38,390.20 | 36,964 49 | 1,425 71 | 0 00 | 1,425 71 |
| CF OZ OVERSEAS FD LTD C/120 0.06 | CUSIP 671990521 2,072 2085400 | 0 00 | 124.33 | 59 56 | 64 77 | 0 00 | 64 77 |
| CF OZ OVERSEAS FD LTD C/121 8 96 | CUSIP 671990539 1,000 0000000 | 0 00 | 8,960 00 | 8,955 36 | 4 64 | 0 00 | 4 64 |
| CF OZ OVERSEAS FD LTD C/122 43.01 | CUSIP. 671990547 932 9430830 | 0.00 | 40,125.88 | 43,009.47 | - 2,883.59 | 0 00 | - 2,883 59 |
| CF OZ OVERSEAS FD LTD C/124 0.09 | CUSIP. 671990562 1,115.1118350 | 0 00 | 100 36 | 93 44 | 6 92 | 0.00 | 6.92 |
| CF OZ OVERSEAS FD LTD C/125 74 63 | CUSIP. 671990570 1,000.0000000 | 0 00 | 74,630 00 | 74,630.19 | - 0 19 | 0 00 | - 0 19 |
| CF OZ OVERSEAS FD LTD C/128 85 33 | CUSIP 617399969 999.9953520 | 0.00 | 85,329.60 | 85,325 91 | 3 69 | 0 00 | 3 69 |
| CF OZ OVERSEAS FD LTD C/129 34 73 | CUSIP 617399977 999.9953390 | 0.00 | 34,729.83 | 34,729.89 | - 0.06 | 0 00 | - 0 06 |

Northern Trust

Generated by Northern Trust from periodic data on 26 Jan 07

Portfolio Statement

31/DEC/2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|-----------------------------|--------------------|----------------|--------------|----------------------|----------|-------------|----------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FD LTD C/130 | CUSIP: 617399985 | | | | | | |
| 0 01 | 1,000 000000 | 0 00 | 10 00 | 2.86 | 7 14 | 0 00 | 7.14 |
| CF OZ OVERSEAS FD LTD C/131 | CUSIP: 617399993 | | | | | | |
| 1.03 | 1,906 4702090 | 0 00 | 1,963.66 | 1,025.65 | 938 01 | 0 00 | 938.01 |
| CF OZ OVERSEAS FD LTD C/132 | CUSIP: 617399902 | | | | | | |
| 9 47 | 1,000 000000 | 0 00 | 9,470 00 | 9,470 34 | - 0 34 | 0 00 | - 0 34 |
| CF OZ OVERSEAS FD LTD C/133 | CUSIP: 617499918 | | | | | | |
| 0 81 | 1,073 2649050 | 0 00 | 869 34 | 813 98 | 55 36 | 0 00 | 55 36 |
| CF OZ OVERSEAS FD LTD C/137 | CUSIP: 672999919 | | | | | | |
| 43 71 | 1,114 3981870 | 0 00 | 48,710 34 | 43,714 32 | 4,996.02 | 0 00 | 4,996 02 |
| CF OZ OVERSEAS FD LTD C/138 | CUSIP: 672999927 | | | | | | |
| 130 28 | 1,000 000000 | 0 00 | 130,280 00 | 130,283 17 | - 3 17 | 0 00 | - 3 17 |
| CF OZ OVERSEAS FD LTD C/139 | CUSIP: 672999935 | | | | | | |
| 20 25 | 1,000 000000 | 0 00 | 20,250 00 | 20,250 90 | - 0 90 | 0 00 | - 0 90 |
| CF OZ OVERSEAS FD LTD C/140 | CUSIP: 672999943 | | | | | | |
| 52 45 | 1,000 000000 | 0 00 | 52,450.00 | 52,445 81 | 4 19 | 0 00 | 4 19 |
| CF OZ OVERSEAS FD LTD C/141 | CUSIP: 672999950 | | | | | | |
| 8.00 | 1,000 000000 | 0 00 | 8,000 00 | 7,996.65 | 3.35 | 0 00 | 3 35 |
| CF OZ OVERSEAS FD LTD C/142 | CUSIP: 678999913 | | | | | | |
| 8 76 | 1,000 000000 | 0 00 | 8,760 00 | 8,756 88 | 3 12 | 0 00 | 3.12 |
| CF OZ OVERSEAS FD LTD C/168 | CUSIP: 672999901 | | | | | | |
| 0.42 | 1,073 2649050 | 0.00 | 450.77 | 418 59 | 32 18 | 0 00 | 32.18 |
| CF OZ OVERSEAS FD LTD C/169 | CUSIP: 6729999L5 | | | | | | |
| 6 11 | 1,000 0235370 | 0 00 | 6,110.14 | 6,111 14 | - 1 00 | 0 00 | - 1 00 |
| CF OZ OVERSEAS FD LTD C/170 | CUSIP: 6729999N1 | | | | | | |
| 2 86 | 1,000.000000 | 0 00 | 2,860.00 | 2,860 98 | - 0 98 | 0 00 | - 0.98 |
| CF OZ OVERSEAS FD LTD C/171 | CUSIP: 6729999M3 | | | | | | |
| 3.84 | 996.1300100 | 0 00 | 3,825 13 | 3,841.28 | - 16 15 | 0.00 | - 16.15 |
| CF OZ OVERSEAS FD LTD C/172 | CUSIP: 6729999Q4 | | | | | | |
| 1.86 | 1,000.0232970 | 0.00 | 1,860.04 | 1,863 84 | - 3 80 | 0 00 | - 3 80 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | |
|-----------------------------|--------------------|----------------|--------------|------------|----------------------|-------------|-------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FD LTD C/173 | CUSIP 6729999P6 | | | | | | |
| 1.51 | 969.1827400 | 0 00 | 1,463 46 | 1,510 58 | - 47 12 | 0 00 | - 47 12 |
| CF OZ OVERSEAS FD LTD C/36 | CUSIP 690999917 | | | | | | |
| 2 62 | 1,073 2624450 | 0 00 | 2,811 94 | 2,623 24 | 188 70 | 0.00 | 188.70 |
| CF OZ OVERSEAS FD LTD C/39 | CUSIP 692995210 | | | | | | |
| 0 59 | 1,906 4702150 | 0 00 | 1,124 81 | 586 86 | 537 95 | 0 00 | 537 95 |
| CF OZ OVERSEAS FD LTD C/41 | CUSIP 667995963 | | | | | | |
| 1 14 | 1,906 4702110 | 0 00 | 2,173.37 | 1,136 94 | 1,036 43 | 0 00 | 1,036 43 |
| CF OZ OVERSEAS FD LTD C/42 | CUSIP 667994966 | | | | | | |
| 7 65 | 999 7363130 | 0 00 | 7,647.98 | 7,650 50 | - 2 52 | 0 00 | - 2 52 |
| CF OZ OVERSEAS FD LTD C/43 | CUSIP 667993968 | | | | | | |
| 0 23 | 1,073 2649050 | 0 00 | 246 85 | 229 24 | 17 61 | 0 00 | 17 61 |
| CF OZ OVERSEAS FD LTD C/44 | CUSIP 690999925 | | | | | | |
| 100 46 | 1,258 2246990 | 0 00 | 126,401 25 | 100,455 28 | 25,945 97 | 0 00 | 25,945 97 |
| CF OZ OVERSEAS FD LTD C/47 | CUSIP 692992944 | | | | | | |
| 8 34 | 999.7863970 | 0 00 | 8,338 21 | 8,341 13 | - 2 92 | 0 00 | - 2 92 |
| CF OZ OVERSEAS FD LTD C/50 | CUSIP 691993950 | | | | | | |
| 2.07 | 1,000.0009290 | 0 00 | 2,070 00 | 2,067 66 | 2 34 | 0.00 | 2.34 |
| CF OZ OVERSEAS FD LTD C/51 | CUSIP 695993915 | | | | | | |
| 10 50 | 1,000 0976660 | 0 00 | 10,501 02 | 10,499.11 | 1 91 | 0 00 | 1 91 |
| CF OZ OVERSEAS FD LTD C/53 | CUSIP 671992923 | | | | | | |
| 2.29 | 1,906 4702210 | 0 00 | 4,365 81 | 2,284 36 | 2,081 45 | 0.00 | 2,081 45 |
| CF OZ OVERSEAS FD LTD C/57 | CUSIP 692499494 | | | | | | |
| 30 98 | 933 4240010 | 0 00 | 28,917 47 | 30,975 53 | - 2,058 06 | 0.00 | - 2,058 06 |
| CF OZ OVERSEAS FD LTD C/65 | CUSIP 671977932 | | | | | | |
| 0 01 | 55,228.2197300 | 0 00 | 552.28 | 0 00 | 552 28 | 0 00 | 552 28 |
| CF OZ OVERSEAS FD LTD C/69 | CUSIP 671094910 | | | | | | |
| 0 01 | 53,030 5026500 | 0 00 | 530 30 | 0.00 | 530 30 | 0 00 | 530 30 |
| CF OZ OVERSEAS FD LTD C/70 | CUSIP 671094928 | | | | | | |
| 83 62 | 811.4030080 | 0.00 | 67,849.52 | 83,615.98 | - 15,766.46 | 0 00 | - 15,766.46 |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|------------------------------------|--------------------|----------------|--------------|----------------------|-----------|-------------|-----------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FD LTD C/71 | CUSIP 671094936 | | | | | | |
| 18 52 | 1,000 0011260 | 0 00 | 18,520 02 | 18,519 11 | 0 91 | 0 00 | 0 91 |
| CF OZ OVERSEAS FD LTD C/73 | CUSIP 671094951 | | | | | | |
| 11 01 | 1,000.0021810 | 0 00 | 11,010 02 | 11,007 49 | 2 53 | 0 00 | 2 53 |
| CF OZ OVERSEAS FD LTD C/86 | CUSIP 692971930 | | | | | | |
| 32 75 | 1,000 0244490 | 0 00 | 32,750 80 | 32,750 16 | 0 64 | 0 00 | 0 64 |
| CF OZ OVERSEAS FD LTD C/88 | CUSIP 692971948 | | | | | | |
| 0 57 | 1,073 2661440 | 0 00 | 611 76 | 564 60 | 47.16 | 0 00 | 47 16 |
| CF OZ OVERSEAS FD LTD C/90 | CUSIP 692971963 | | | | | | |
| 0 01 | 835 2453490 | 0 00 | 8 35 | 9 27 | - 0 92 | 0 00 | - 0 92 |
| CF OZ OVERSEAS FD LTD C/92 | CUSIP 692971989 | | | | | | |
| 28 41 | 1,000 0021360 | 0 00 | 28,410 06 | 28,408 76 | 1 30 | 0 00 | 1.30 |
| CF OZ OVERSEAS FD LTD C/94 | CUSIP 690191911 | | | | | | |
| 0 08 | 1,000 0000000 | 0 00 | 80 00 | 82 17 | - 2 17 | 0 00 | - 2 17 |
| CF OZ OVERSEAS FD LTD C58 | CUSIP 692399496 | | | | | | |
| 20 65 | 1,000 0000000 | 0 00 | 20,650 00 | 20,650 35 | - 0 35 | 0 00 | - 0 35 |
| CF OZ OVERSEAS FUND FUND LTD C/232 | CUSIP 637999962 | | | | | | |
| 91 72 | 1,012 0124590 | 0 00 | 92,821 78 | 91,719 66 | 1,102.12 | 0 00 | 1,102.12 |
| CF OZ OVERSEAS FUND LTD C/100 | CUSIP 690191978 | | | | | | |
| 1 84 | 1,038 6960210 | 0 00 | 1,911 20 | 1,837 11 | 74 09 | 0 00 | 74 09 |
| CF OZ OVERSEAS FUND LTD C/103 | CUSIP 671492916 | | | | | | |
| 9.13 | 1,000 0002440 | 0.00 | 9,130 00 | 9,119 42 | 10 58 | 0.00 | 10.58 |
| CF OZ OVERSEAS FUND LTD C/104 | CUSIP 671492924 | | | | | | |
| 9 13 | 1,000.0002440 | 0 00 | 9,130 00 | 9,119 42 | 10 58 | 0 00 | 10 58 |
| CF OZ OVERSEAS FUND LTD C/106 | CUSIP 671492940 | | | | | | |
| 10 61 | 2,072 2090460 | 0.00 | 21,986 13 | 10,602.47 | 11,383 66 | 0 00 | 11,383 66 |
| CF OZ OVERSEAS FUND LTD C/107 | CUSIP 671492957 | | | | | | |
| 3 44 | 999.9999420 | 0 00 | 3,440.00 | 3,440 43 | - 0 43 | 0.00 | - 0 43 |
| CF OZ OVERSEAS FUND LTD C/109 | CUSIP 671492973 | | | | | | |
| 55.75 | 1,408 0029400 | 0 00 | 78,496 16 | 55,741.50 | 22,754.66 | 0.00 | 22,754.66 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | Unrealized gain/loss | | | |
|---|---------------------|----------------|--------------|----------------------|------------|-------------|------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/110 CUSIP 671492981 | 7 84 1,425 8846400 | 0 00 | 11,178 93 | 7,833 95 | 3,344 98 | 0 00 | 3,344 98 |
| CF OZ OVERSEAS FUND LTD C/111 CUSIP 671492999 | 4 69 4,894.4873440 | 0 00 | 22,955.14 | 4,679 17 | 18,275 97 | 0 00 | 18,275 97 |
| CF OZ OVERSEAS FUND LTD C/116 CUSIP 671932978 | 0 75 999 9999990 | 0 00 | 750 00 | 747 92 | 2 08 | 0 00 | 2.08 |
| CF OZ OVERSEAS FUND LTD C/127 CUSIP 617399951 | 170 65 986.1529070 | 0 00 | 168,286.99 | 170,651 84 | - 2,364 85 | 0 00 | - 2,364 85 |
| CF OZ OVERSEAS FUND LTD C/134 CUSIP 617499983 | 0 01 0 0000000 | 0 00 | 0 00 | 5 65 | - 5 65 | 0 00 | - 5 65 |
| CF OZ OVERSEAS FUND LTD C/135 CUSIP 617499934 | 1 18 0 0000000 | 0 00 | 0 00 | 1,184 23 | - 1,184 23 | 0 00 | - 1,184 23 |
| CF OZ OVERSEAS FUND LTD C/136 CUSIP 617499942 | 2.16 1,006 6575950 | 0 00 | 2,174 38 | 2,159 08 | 15 30 | 0 00 | 15 30 |
| CF OZ OVERSEAS FUND LTD C/143 CUSIP 678999921 | 0.03 835 4584090 | 0 00 | 25 06 | 34 03 | - 8 97 | 0 00 | - 8 97 |
| CF OZ OVERSEAS FUND LTD C/144 CUSIP 678999939 | 18 70 837.9999730 | 0 00 | 15,670 59 | 18,696 98 | - 3,026 39 | 0 00 | - 3,026 39 |
| CF OZ OVERSEAS FUND LTD C/145 CUSIP 678999947 | 0 11 1,000 0000000 | 0.00 | 110 00 | 113 75 | - 3 75 | 0 00 | - 3 75 |
| CF OZ OVERSEAS FUND LTD C/146 CUSIP 678999954 | 79 50 999.9984910 | 0.00 | 79,499.88 | 79,495.33 | 4 55 | 0 00 | 4.55 |
| CF OZ OVERSEAS FUND LTD C/147 CUSIP 678999962 | 41 02 1,307 2217940 | 0 00 | 53,622.23 | 41,015 57 | 12,606 66 | 0.00 | 12,606 66 |
| CF OZ OVERSEAS FUND LTD C/148 CUSIP 678999970 | 3 71 797.8615380 | 0 00 | 2,960 06 | 3,707 55 | - 747 49 | 0 00 | - 747 49 |
| CF OZ OVERSEAS FUND LTD C/149 CUSIP 678999988 | 29 22 1,035 4371530 | 0 00 | 30,255.47 | 29,222.32 | 1,033 15 | 0.00 | 1,033 15 |
| CF OZ OVERSEAS FUND LTD C/150 CUSIP 678999996 | 8 92 999 9984720 | 0.00 | 8,919.98 | 8,922 93 | - 2 95 | 0.00 | - 2 95 |

Portfolio Statement

31 DEC 2006

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|----------------------|----------------|--------------|----------------------|----------|-------------|----------|
| Description/Asset ID | Exchange rate/ | Accrued | | | | | |
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/151 CUSIP 678999905 | 0.59 0 0000000 | 0 00 | 0.00 | 593 69 | - 593 69 | 0 00 | - 593 69 |
| CF OZ OVERSEAS FUND LTD C/152 LTD C/152 CUSIP 6799999F1 | 1 17 1,073 3177280 | 0 00 | 1,255.78 | 1,165.23 | 90.55 | 0 00 | 90 55 |
| CF OZ OVERSEAS FUND LTD C/153 CUSIP 6799999G9 | 8.73 1,000 0372200 | 0 00 | 8,730 32 | 8,731 33 | - 1 01 | 0 00 | - 1 01 |
| CF OZ OVERSEAS FUND LTD C/154 CUSIP 6799999H7 | 0 03 1,000 0000000 | 0 00 | 30 00 | 27 10 | 2 90 | 0 00 | 2 90 |
| CF OZ OVERSEAS FUND LTD C/155 CUSIP 6799999I5 | 156 82 1,001 9630590 | 0 00 | 157,127 84 | 156,822 44 | 305 40 | 0 00 | 305 40 |
| CF OZ OVERSEAS FUND LTD C/156 CUSIP 6799999J3 | 7 60 1,000 1044980 | 0 00 | 7,600 79 | 7,600 00 | 0 79 | 0 00 | 0 79 |
| CF OZ OVERSEAS FUND LTD C/158 CUSIP 6799999L8 | 9 33 1,000 0374680 | 0 00 | 9,330 35 | 9,325 63 | 4 72 | 0 00 | 4 72 |
| CF OZ OVERSEAS FUND LTD C/159 CUSIP 6799999M6 | 4.98 996 1300100 | 0 00 | 4,960 72 | 4,976 11 | - 15 39 | 0 00 | - 15.39 |
| CF OZ OVERSEAS FUND LTD C/160 CUSIP 6799999N4 | 5 33 1,000 0373870 | 0 00 | 5,330 19 | 5,332.22 | - 2 03 | 0 00 | - 2 03 |
| CF OZ OVERSEAS FUND LTD C/161 CUSIP 6799999O2 | 3.46 797 8627120 | 0 00 | 2,760 60 | 3,461 09 | - 700 49 | 0 00 | - 700 49 |
| CF OZ OVERSEAS FUND LTD C/162 CUSIP 6719999N2 | 1.08 2,072.5998280 | 0 00 | 2,238.40 | 1,076 51 | 1,161.89 | 0 00 | 1,161.89 |
| CF OZ OVERSEAS FUND LTD C/163 CUSIP 6719999O0 | 3.02 837.9999730 | 0 00 | 2,530 76 | 3,021.36 | - 490 60 | 0 00 | - 490 60 |
| CF OZ OVERSEAS FUND LTD C/164 CUSIP 6719999P7 | 7 43 1,116 1582540 | 0 00 | 8,293.05 | 7,428 23 | 864.82 | 0.00 | 864.82 |
| CF OZ OVERSEAS FUND LTD C/165 CUSIP 6719999Q5 | 6.46 996.1300100 | 0 00 | 6,435.00 | 6,455.61 | - 20.61 | 0 00 | - 20.61 |
| CF OZ OVERSEAS FUND LTD C/166 CUSIP 6719999R3 | 5 28 1,000 1893560 | 0.00 | 5,281.00 | 5,281.63 | - 0.63 | 0 00 | - 0.63 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|--------------|-----------|----------------------|-------------|------------|--|
| Shares/PAR value | Local market price | Income/expense | Market value | Cost | Market | Translation | Total | |
| Hedge Fund | | | | | | | | |
| Hedge multi strategy | | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/167 CUSIP 6719999S1 6 52 1,000 1898980 | | 0 00 | 6,521 23 | 6,522 52 | - 1 29 | 0 00 | - 1 29 | |
| CF OZ OVERSEAS FUND LTD C/174 CUSIP 6739999N0 0 13 835 4584090 | | 0 00 | 108 61 | 126 13 | - 17 52 | 0.00 | - 17 52 | |
| CF OZ OVERSEAS FUND LTD C/175 CUSIP 6739999M2 3.08 1,374 0361390 | | 0 00 | 4,232 03 | 3,084 09 | 1,147 94 | 0 00 | 1,147.94 | |
| CF OZ OVERSEAS FUND LTD C/176 CUSIP 6739999L4 0.39 1,426 0419680 | | 0 00 | 556.15 | 390 44 | 165 71 | 0 00 | 165.71 | |
| CF OZ OVERSEAS FUND LTD C/177 CUSIP 6739999K6 0 92 4,895 0095680 | | 0 00 | 4,503 40 | 915 55 | 3,587.85 | 0 00 | 3,587 85 | |
| CF OZ OVERSEAS FUND LTD C/178 CUSIP 6739999J9 0 01 0 0000000 | | 0 00 | 0.00 | 5 70 | - 5 70 | 0 00 | - 5 70 | |
| CF OZ OVERSEAS FUND LTD C/179 CUSIP 6739999I1 6 32 837 9999730 | | 0 00 | 5,296 16 | 6,318 94 | - 1,022 78 | 0 00 | - 1,022 78 | |
| CF OZ OVERSEAS FUND LTD C/180 CUSIP 6739999H3 91 28 1,035 5485930 | | 0 00 | 94,524 87 | 91,275.95 | 3,248 92 | 0 00 | 3,248.92 | |
| CF OZ OVERSEAS FUND LTD C/181 FUND LTD C/181 CUSIP 6739999G5 2 98 1,000 1057170 | | 0 00 | 2,980.31 | 2,977.49 | 2.82 | 0.00 | 2 82 | |
| CF OZ OVERSEAS FUND LTD C/182 CUSIP 6739999F7 0 98 996.1300100 | | 0 00 | 976 20 | 976.80 | - 0 60 | 0 00 | - 0 60 | |
| CF OZ OVERSEAS FUND LTD C/183 CUSIP 6739999E0 10.75 1,000 0000000 | | 0.00 | 10,750.00 | 10,751.63 | - 1 63 | 0 00 | - 1.63 | |
| CF OZ OVERSEAS FUND LTD C/184 CUSIP 6739999D2 2.99 969.2630870 | | 0.00 | 2,898 09 | 2,987 81 | - 89.72 | 0 00 | - 89 72 | |
| CF OZ OVERSEAS FUND LTD C/185 CUSIP 6739999C4 11 86 1,001 1197970 | | 0 00 | 11,873 28 | 11,859 97 | 13 31 | 0 00 | 13 31 | |
| CF OZ OVERSEAS FUND LTD C/186 CUSIP 6739999B6 23 81 1,085 1693970 | | 0 00 | 25,837.88 | 23,811.37 | 2,026.51 | 0 00 | 2,026.51 | |
| CF OZ OVERSEAS FUND LTD C/187 CUSIP 6739999A8 7 21 1,000.1060890 | | 0 00 | 7,210 76 | 7,212 98 | - 2 22 | 0 00 | - 2.22 | |

Portfolio Statement

31 DEC 2006

Account Name LUMINA FOUNDATION
Account number LUMIN

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◆ Asset Detail - Base Currency

| Description/Asset ID | Exchange rate/ Shares/PAR value | Local market price | Accrued income/expense | Market value | Cost | Market | Unrealized gain/loss | Translation | Total |
|---|------------------------------------|--------------------|---------------------------|--------------|-----------|------------|----------------------|-------------|------------|
| Hedge Fund | | | | | | | | | |
| Hedge multi strategy | | | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/188 CUSIP 6729999Z4 | 16 11 | 1,000 0000000 | 0 00 | 16,110 00 | 16,110 30 | - 0 30 | | 0 00 | - 0 30 |
| CF OZ OVERSEAS FUND LTD C/189 CUSIP 6729999Y7 | 1.21 | 0 00000000 | 0 00 | 0 00 | 1,205.04 | - 1,205 04 | | 0.00 | - 1,205 04 |
| CF OZ OVERSEAS FUND LTD C/190 CUSIP 6749999X7 | 11 56 | 1,000 0000000 | 0 00 | 11,560.00 | 11,561 68 | - 1 68 | | 0 00 | - 1 68 |
| CF OZ OVERSEAS FUND LTD C/191 CUSIP 6749999Y5 | 0.92 | 837 9999730 | 0 00 | 770 96 | 917 14 | - 146 18 | | 0 00 | - 146 18 |
| CF OZ OVERSEAS FUND LTD C/192 CUSIP 6749999Z2 | 14 56 | 1,038 6960210 | 0 00 | 15,123 41 | 14,558 28 | 565 13 | | 0.00 | 565 13 |
| CF OZ OVERSEAS FUND LTD C/193 CUSIP 6759999B4 | 25 46 | 1,006 9045460 | 0 00 | 25,635 79 | 25,463 16 | 172 63 | | 0 00 | 172.63 |
| CF OZ OVERSEAS FUND LTD C/194 CUSIP 6759999C2 | 1 12 | 996 1300100 | 0 00 | 1,115 66 | 1,121 68 | - 6 02 | | 0 00 | - 6 02 |
| CF OZ OVERSEAS FUND LTD C/195 CUSIP 6759999D0 | 22 54 | 1,000 0000000 | 0 00 | 22,540 00 | 22,534 99 | 5 01 | | 0 00 | 5 01 |
| CF OZ OVERSEAS FUND LTD C/196 CUSIP 6759999E8 | 0 31 | 1,085 1693970 | 0 00 | 336 40 | 306.77 | 29.63 | | 0 00 | 29 63 |
| CF OZ OVERSEAS FUND LTD C/197 CUSIP 6759999F5 | 3.20 | 1,001 9630590 | 0 00 | 3,206 28 | 3,202 92 | 3 36 | | 0 00 | 3 36 |
| CF OZ OVERSEAS FUND LTD C/198 CUSIP 6769999G2 | 3 24 | 1,906 4702090 | 0 00 | 6,176.96 | 3,233.03 | 2,943.93 | | 0 00 | 2,943 93 |
| CF OZ OVERSEAS FUND LTD C/199 CUSIP 6769999H0 | 58 96 | 1,000 0000000 | 0 00 | 58,960 00 | 58,961 55 | - 1 55 | | 0 00 | - 1 55 |
| CF OZ OVERSEAS FUND LTD C/200 CUSIP 6769999I8 | 4.25 | 996.1300100 | 0 00 | 4,233.55 | 4,250 28 | - 16.73 | | 0 00 | - 16 73 |
| CF OZ OVERSEAS FUND LTD C/201 CUSIP 6769999J6 | 0 37 | 1,000 0000000 | 0 00 | 370.00 | 366 17 | 3 83 | | 0.00 | 3.83 |
| CF OZ OVERSEAS FUND LTD C/202 CUSIP 6769999K3 | 57 64 | 958 1393430 | 0.00 | 55,227.15 | 57,635.30 | - 2,408.15 | | 0 00 | - 2,408 15 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Asset Detail | | Base Currency | | Unrealized gain/loss | | | |
|---|--------------------|----------------|--------------|----------------------|----------|-------------|----------|
| Description/Asset ID | Exchange rate/ | Accrued | Market value | Cost | Market | Translation | Total |
| Shares/PAR value | Local market price | income/expense | | | | | |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/203 CUSIP 6769999L1 | | | | | | | |
| 0.01 1,000 0000000 | | 0 00 | 10 00 | 6 21 | 3 79 | 0 00 | 3 79 |
| CF OZ OVERSEAS FUND LTD C/204 CUSIP 6769999M9 | | | | | | | |
| 28 66 1,000.0000000 | | 0 00 | 28,660 00 | 28,656 90 | 3.10 | 0 00 | 3.10 |
| CF OZ OVERSEAS FUND LTD C/205 CUSIP 6769999N7 | | | | | | | |
| 12 80 1,228 0999650 | | 0 00 | 15,719 68 | 12,789 69 | 2,929 99 | 0 00 | 2,929 99 |
| CF OZ OVERSEAS FUND LTD C/206 CUSIP 6769999O5 | | | | | | | |
| 15 47 1,000 0000000 | | 0 00 | 15,470 00 | 15,467 89 | 2 11 | 0 00 | 2.11 |
| CF OZ OVERSEAS FUND LTD C/207 CUSIP 6769999P2 | | | | | | | |
| 2 28 1,000 0000000 | | 0 00 | 2,280 00 | 2,276 67 | 3 33 | 0 00 | 3.33 |
| CF OZ OVERSEAS FUND LTD C/209 CUSIP 6789999H8 | | | | | | | |
| 11 13 1,000 0000000 | | 0 00 | 11,130 00 | 11,129 43 | 0 57 | 0 00 | 0.57 |
| CF OZ OVERSEAS FUND LTD C/210 CUSIP 6799999E4 | | | | | | | |
| 8 95 1,000 0000000 | | 0 00 | 8,950 00 | 8,945 53 | 4 47 | 0 00 | 4 47 |
| CF OZ OVERSEAS FUND LTD C/211 CUSIP 6789999U9 | | | | | | | |
| 5 59 1,000 0000000 | | 0 00 | 5,590 00 | 5,590 88 | - 0 88 | 0 00 | - 0 88 |
| CF OZ OVERSEAS FUND LTD C/212 CUSIP 6799999W4 | | | | | | | |
| 0.78 1,000 0000000 | | 0 00 | 780.00 | 782 17 | - 2 17 | 0 00 | - 2.17 |
| CF OZ OVERSEAS FUND LTD C/213 CUSIP 6799999Y0 | | | | | | | |
| 0 47 1,000 0000000 | | 0 00 | 470 00 | 460 28 | 9 72 | 0 00 | 9 72 |
| CF OZ OVERSEAS FUND LTD C/214 CUSIP 6179999A7 | | | | | | | |
| 0.07 1,000.0000000 | | 0.00 | 70 00 | 65 77 | 4 23 | 0 00 | 4.23 |
| CF OZ OVERSEAS FUND LTD C/215 CUSIP 6179999C3 | | | | | | | |
| 180 30 1,000 0000000 | | 0 00 | 180,300.00 | 180,302 76 | - 2 76 | 0 00 | - 2 76 |
| CF OZ OVERSEAS FUND LTD C/216 CUSIP 6179999D1 | | | | | | | |
| 25 76 1,000 0000000 | | 0 00 | 25,760 00 | 25,757 52 | 2 48 | 0 00 | 2 48 |
| CF OZ OVERSEAS FUND LTD C/217 CUSIP 6179999B5 | | | | | | | |
| 3 69 996 1300100 | | 0 00 | 3,675.72 | 3,687 86 | - 12 14 | 0 00 | - 12.14 |
| CF OZ OVERSEAS FUND LTD C/218 CUSIP 6179999F6 | | | | | | | |
| 0 63 0.0000000 | | 0.00 | 0.00 | 642 66 | - 642 66 | 0.00 | - 642.66 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

◆ Asset Detail - Base Currency

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| Asset Detail | | Base Currency | | Unrealized gain/loss | | | | |
|---|------------------------------------|--------------------|---------------------------|----------------------|------------|----------|-------------|----------|
| Description/Asset ID | Exchange rate/ Shares/PAR value | Local market price | Accrued income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | | |
| Hedge multi strategy | | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/219 CUSIP 6179999G4 | 1 38 | 1,373 8898720 | 0 00 | 1,895 96 | 1,383 19 | 512.77 | 0 00 | 512 77 |
| CF OZ OVERSEAS FUND LTD C/220 CUSIP 6179999H2 | 22 09 | 1,348 0542410 | 0 00 | 29,778.51 | 22,086 83 | 7,691.68 | 0 00 | 7,691 68 |
| CF OZ OVERSEAS FUND LTD C/221 CUSIP 6179999I0 | 4 20 | 1,000 0000000 | 0 00 | 4,200.00 | 4,202 05 | - 2 05 | 0 00 | - 2 05 |
| CF OZ OVERSEAS FUND LTD C/222 CUSIP 6279999X5 | 0 21 | 1,073 2649050 | 0 00 | 225.38 | 208 49 | 16 89 | 0 00 | 16 89 |
| CF OZ OVERSEAS FUND LTD C/223 CUSIP 6279999W7 | 5 94 | 1,000 0000000 | 0 00 | 5,940 00 | 5,937 73 | 2 27 | 0 00 | 2.27 |
| CF OZ OVERSEAS FUND LTD C/224 CUSIP 6279999V9 | 4.54 | 1,000 0000000 | 0 00 | 4,540 00 | 4,542 69 | - 2 69 | 0 00 | - 2 69 |
| CF OZ OVERSEAS FUND LTD C/225 CUSIP 6279999Y3 | 3 23 | 996.1300100 | 0 00 | 3,217.50 | 3,229 84 | - 12.34 | 0 00 | - 12.34 |
| CF OZ OVERSEAS FUND LTD C/226 CUSIP 6279999Z0 | 4 82 | 1,000 0000000 | 0 00 | 4,820 00 | 4,816 75 | 3 25 | 0 00 | 3 25 |
| CF OZ OVERSEAS FUND LTD C/227 CUSIP 637999913 | 2.19 | 1,000 0000000 | 0 00 | 2,190.00 | 2,192 67 | - 2.67 | 0.00 | - 2 67 |
| CF OZ OVERSEAS FUND LTD C/228 CUSIP 637999921 | 10 97 | 1,013.1108970 | 0 00 | 11,113.82 | 10,966 89 | 146 93 | 0 00 | 146 93 |
| CF OZ OVERSEAS FUND LTD C/229 CUSIP 637999939 | 7 09 | 969.1601050 | 0 00 | 6,871 34 | 7,085 33 | - 213.99 | 0.00 | - 213 99 |
| CF OZ OVERSEAS FUND LTD C/230 CUSIP 637999947 | 165.12 | 998 5407270 | 0.00 | 164,879.04 | 165,120 16 | - 241 12 | 0 00 | - 241 12 |
| CF OZ OVERSEAS FUND LTD C/231 CUSIP 637999954 | 33 02 | 998 5407270 | 0 00 | 32,971.81 | 33,023 37 | - 51 56 | 0 00 | - 51.56 |
| CF OZ OVERSEAS FUND LTD C/233 CUSIP 637999970 | 34 28 | 1,000 0000000 | 0 00 | 34,280.00 | 34,282.18 | - 2 18 | 0 00 | - 2 18 |
| CF OZ OVERSEAS FUND LTD C/235 CUSIP 637999996 | 0.04 | 835.4584090 | 0.00 | 33.41 | 38 29 | - 4.88 | 0.00 | - 4 88 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID Shares/PAR value | Exchange rate/ Local market price | Accrued income/expense | Market value | Cost | Unrealized gain/loss | | Total |
|--|--------------------------------------|---------------------------|--------------|-----------|----------------------|-------------|------------|
| | | | | | Market | Translation | |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/236 CUSIP 637999905 10 98 837.9999730 | | 0 00 | 9,201 24 | 10,980 99 | - 1,779 75 | 0 00 | - 1,779 75 |
| CF OZ OVERSEAS FUND LTD C/237 CUSIP 647999911 3 71 1,906 4702090 | | 0 00 | 7,073 00 | 3,710 75 | 3,362 25 | 0 00 | 3,362 25 |
| CF OZ OVERSEAS FUND LTD C/238 CUSIP 6479999K9 7 08 1,000 0000000 | | 0 00 | 7,080 00 | 7,079 96 | 0 04 | 0 00 | 0 04 |
| CF OZ OVERSEAS FUND LTD C/239 CUSIP 6479999L7 33 04 1,000 0000000 | | 0 00 | 33,040 00 | 33,039 66 | 0 34 | 0 00 | 0 34 |
| CF OZ OVERSEAS FUND LTD C/240 CUSIP 6479999M5 9 90 1,001 9630590 | | 0 00 | 9,919.43 | 9,900 03 | 19 40 | 0 00 | 19 40 |
| CF OZ OVERSEAS FUND LTD C/241 CUSIP 6479999N3 3 68 996 1300100 | | 0 00 | 3,665 75 | 3,680 43 | - 14 68 | 0 00 | - 14 68 |
| CF OZ OVERSEAS FUND LTD C/242 CUSIP 6479999O1 1 65 1,000 0000000 | | 0 00 | 1,650 00 | 1,648 17 | 1 83 | 0 00 | 1 83 |
| CF OZ OVERSEAS FUND LTD C/243 CUSIP 6479999P8 3 64 1,000 0000000 | | 0 00 | 3,640 00 | 3,638 36 | 1 64 | 0 00 | 1 64 |
| CF OZ OVERSEAS FUND LTD C/244 CUSIP 6479999Q6 28.10 1,000 0000000 | | 0 00 | 28,100 00 | 28,099 06 | 0 94 | 0 00 | 0 94 |
| CF OZ OVERSEAS FUND LTD C/245 CUSIP 6479999R4 29 66 1,014 9617970 | | 0 00 | 30,103 76 | 29,659.67 | 444 09 | 0 00 | 444 09 |
| CF OZ OVERSEAS FUND LTD C/246 CUSIP 6479999S2 9.58 1,265 2941610 | | 0 00 | 12,121.51 | 9,579 15 | 2,542.36 | 0 00 | 2,542 36 |
| CF OZ OVERSEAS FUND LTD C/247 CUSIP 6479999T0 3.28 1,000 0000000 | | 0 00 | 3,280 00 | 3,276 80 | 3.20 | 0 00 | 3 20 |
| CF OZ OVERSEAS FUND LTD C/248 CUSIP 6479999U7 3.45 884 1730530 | | 0 00 | 3,050 39 | 3,449 83 | - 399 44 | 0 00 | - 399 44 |
| CF OZ OVERSEAS FUND LTD C/249 CUSIP 6479999V5 2.32 1,000 0000000 | | 0 00 | 2,320.00 | 2,322 44 | - 2 44 | 0 00 | - 2 44 |
| CF OZ OVERSEAS FUND LTD C/250 CUSIP 6479999W3 81.27 1,000.0000000 | | 0 00 | 81,270.00 | 81,265 79 | 4.21 | 0 00 | 4 21 |

Portfolio Statement

31 DEC 2006

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | |
|--|--------------------|----------------|----------------|---------------|----------------------|-------------|---------------|
| Shares/PAR value | Local market price | income/expense | Market value | Cost | Market | Translation | Total |
| Hedge Fund | | | | | | | |
| Hedge multi strategy | | | | | | | |
| CF OZ OVERSEAS FUND LTD C/251 CUSIP 6479999X1 | | | | | | | |
| 137 49 | 1,000 0000000 | 0 00 | 137,490 00 | 137,494 20 | - 4 20 | 0 00 | - 4 20 |
| CF OZ OVERSEAS FUND LTD C/67 CUSIP 7539977D1 | | | | | | | |
| 20 12 | 988.1441040 | 0 00 | 19,881 45 | 20,114 59 | - 233.14 | 0 00 | - 233 14 |
| CF OZ OVERSEAS FUND LTD C/84 CUSIP 692791916 | | | | | | | |
| 3.80 | 1,000 0001840 | 0 00 | 3,800 00 | 3,798 78 | 1 22 | 0.00 | 1.22 |
| CF OZ OVERSEAS FUND LTD C/85 CUSIP 692791924 | | | | | | | |
| 34 72 | 1,000 0021550 | 0 00 | 34,720 07 | 34,718.78 | 1 29 | 0 00 | 1 29 |
| CF OZ OVERSEAS FUND LTD C/95 CUSIP 690191929 | | | | | | | |
| 1 32 | 1,906 4701980 | 0 00 | 2,516 54 | 1,320 70 | 1,195.84 | 0 00 | 1,195 84 |
| CF OZ OVERSEAS FUND LTD C/96 CUSIP 690191937 | | | | | | | |
| 3 41 | 1,000 0069130 | 0 00 | 3,410 02 | 3,410 42 | - 0 40 | 0 00 | - 0 40 |
| CF OZ OVERSEAS FUND LTD C/98 CUSIP 690191952 | | | | | | | |
| 31 08 | 1,165 7000280 | 0 00 | 36,229 95 | 31,081 98 | 5,147 97 | 0 00 | 5,147 97 |
| CF OZ OVERSEAS FUND LTD C/23 CUSIP 692993918 | | | | | | | |
| 43 03 | 53 6902160 | 0 00 | 2,310 29 | 43,026 96 | - 40,716 67 | 0 00 | - 40,716 67 |
| CF OZ OVERSEAS LTD C/66 CUSIP 671095933 | | | | | | | |
| 0.01 | 52,081.8363200 | 0 00 | 520 81 | 0 00 | 520 81 | 0 00 | 520.81 |
| CF OZ OVERSEAS LTD C/68 CUSIP 7539977C3 | | | | | | | |
| 157 32 | 2,072 2123180 | 0 00 | 326,000 44 | 157,318 43 | 168,682 01 | 0 00 | 168,682 01 |
| CF OZ OVERSEAS OFFSHORE FD A/240 CUSIP 692479C97 | | | | | | | |
| 9,602 89 | 1,679.2093680 | 0.00 | 16,125,262.84 | 11,873,776.48 | 4,251,486.36 | 0 00 | 4,251,486 36 |
| Total USD | | 0 00 | 19,765,437 87 | 15,270,694.96 | 4,494,742 91 | 0.00 | 4,494,742.91 |
| Total United States | | 0.00 | 19,765,437.87 | 15,270,694.96 | 4,494,742 91 | 0 00 | 4,494,742 91 |
| Total Hedge Multi Strategy | | | | | | | |
| 13,001.46 | | 0.00 | 19,768,147.79 | 15,272,123.67 | 4,496,024.12 | 0.00 | 4,496,024.12 |
| Total Hedge Fund | | | | | | | |
| 30,614,983.01 | | 0.00 | 115,828,557.46 | 91,454,955.98 | 24,373,601.48 | 0.00 | 24,373,601.48 |

Portfolio Statement

31 DEC 2008

Account number LUMIN
Account Name LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|-------------------|-----------------|---------------|----------------------|----------|-------------|----------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Cash and Cash Equivalents | | | | | | | | |
| Short term investment funds | | | | | | | | |
| NORTHN INSTL FDS DIVERSIFIED ASSETS | | PORTFOLIO | CUSIP 665278107 | | | | | |
| 1.0000000 | | | 257,539.87 | 50,505,994.75 | 50,505,994.75 | 0.00 | 0.00 | 0.00 |
| Total short term investment funds - all currencies | | | 257,539.87 | 50,505,994.75 | 50,505,994.75 | 0.00 | 0.00 | 0.00 |
| Total short term investment funds - all countries | | | 257,539.87 | 50,505,994.75 | 50,505,994.75 | 0.00 | 0.00 | 0.00 |
| Total Short Term Investment Funds | | | | | | | | |
| 50,505,994.75 | | | 257,539.87 | 50,505,994.75 | 50,505,994.75 | 0.00 | 0.00 | 0.00 |
| Short term bills and notes | | | | | | | | |
| United States - USD | | | | | | | | |
| UNITED STATES TREAS BILLS 02-22-2007 | | PREASSIGN # 00320 | CUSIP 912795YU9 | | | | | |
| 230,000.00 | | 99 3299000 | 0.00 | 228,458.77 | 225,456.79 | 3,001.98 | 0.00 | 3,001.98 |
| Total USD | | | 0.00 | 228,458.77 | 225,456.79 | 3,001.98 | 0.00 | 3,001.98 |
| Total United States | | | 0.00 | 228,458.77 | 225,456.79 | 3,001.98 | 0.00 | 3,001.98 |
| Total Short Term Bills and Notes | | | | | | | | |
| 230,000.00 | | | 0.00 | 228,458.77 | 225,456.79 | 3,001.98 | 0.00 | 3,001.98 |
| Total Cash and Cash Equivalents | | | | | | | | |
| 50,735,994.75 | | | 257,539.87 | 50,734,453.52 | 50,731,451.54 | 3,001.98 | 0.00 | 3,001.98 |

Portfolio Statement

31 DEC 2008

Account number: LUMIN
Account Name: LUMINA FOUNDATION

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◆ Asset Detail - Base Currency

| Description/Asset ID | | Exchange rate/ | Accrued | | Unrealized gain/loss | | | |
|--|--------------------|----------------|----------------|------------------|----------------------|----------------|-------------|----------------|
| Shares/PAR value | Local market price | | income/expense | Market value | Cost | Market | Translation | Total |
| Adjustments To Cash | | | | | | | | |
| Pending trade purchases | | | | | | | | |
| USD - United States dollar | | 1.0000000 | 0.00 | - 910,785.18 | - 910,785.18 | 0.00 | 0.00 | 0.00 |
| Total pending trade purchases - all currencies | | | 0.00 | - 910,785.18 | - 910,785.18 | 0.00 | 0.00 | 0.00 |
| Total pending trade purchases - all countries | | | 0.00 | - 910,785.18 | - 910,785.18 | 0.00 | 0.00 | 0.00 |
| Total Pending trade purchases | | | | | | | | |
| 0.00 | | | 0.00 | - 910,785.18 | - 910,785.18 | 0.00 | 0.00 | 0.00 |
| Pending trade sales | | | | | | | | |
| USD - United States dollar | | 1.0000000 | 0.00 | 1,234,862.58 | 1,234,862.58 | 0.00 | 0.00 | 0.00 |
| Total pending trade sales - all currencies | | | 0.00 | 1,234,862.58 | 1,234,862.58 | 0.00 | 0.00 | 0.00 |
| Total pending trade sales - all countries | | | 0.00 | 1,234,862.58 | 1,234,862.58 | 0.00 | 0.00 | 0.00 |
| Total Pending trade sales | | | | | | | | |
| 0.00 | | | 0.00 | 1,234,862.58 | 1,234,862.58 | 0.00 | 0.00 | 0.00 |
| Other payables | | | | | | | | |
| USD - United States dollar | | 1.0000000 | 0.00 | - 2.25 | - 2.25 | 0.00 | 0.00 | 0.00 |
| Total other payables - all currencies | | | 0.00 | - 2.25 | - 2.25 | 0.00 | 0.00 | 0.00 |
| Total other payables - all countries | | | 0.00 | - 2.25 | - 2.25 | 0.00 | 0.00 | 0.00 |
| Total Other Payables | | | | | | | | |
| 0.00 | | | 0.00 | - 2.25 | - 2.25 | 0.00 | 0.00 | 0.00 |
| Total Adjustments To Cash | | | | | | | | |
| 0.00 | | | 0.00 | 324,075.15 | 324,075.15 | 0.00 | 0.00 | 0.00 |
| Total | | | | | | | | |
| 266,123,007.17 | | | 2,669,891.12 | 1,349,529,939.53 | 1,122,548,643.03 | 226,981,296.50 | 0.00 | 226,981,296.50 |

INCLUDED AS CASH (LUMINA) < 44,615,840.53 >

Northern Trust

\$ 1,304,834,099

Generated by Northern Trust from periodic data on 26 Jan 07

Lumina Foundation For Education**Tax ID 35-1813228****Tax Return for Year Ending****December 31, 2006****Form 990 PF****Statement Number 11****Part II****Line 14****Land, Buildings and Equipment**

| | Beginning of year | | End of Year | |
|-----------------------------|---------------------|---------------------|-----------------------|--|
| | (a) Book Value | (b) Book Value | (c) Fair Market Value | |
| | | (Net of writeoffs) | (Net of writeoffs) | |
| Leasehold Improvements | \$ 2,549,045 | \$ 2,549,045 | \$ 2,549,045 | |
| Accumulated Depreciation | 910,629 | 1,199,759 | 1,199,759 | |
| Furniture and Equipment | 1,453,137 | 1,422,758 | 1,422,758 | |
| Accumulated Depreciation | 762,713 | 873,636 | 873,636 | |
| Net Furniture and Equipment | <u>\$ 2,328,840</u> | <u>\$ 1,898,408</u> | <u>\$ 1,898,408</u> | |

Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2006

Form 990 PF

Statement Number

12

Part III

Line 3 and 5

Increases/Decreases on part of income

Unrealized Investment Gain

213,448,000

Unrealized Investment Loss

(170,148,466)

Net Unrealized Gain

\$ 43,299,534

Part VIII

Information About Officers, Directors, Trustees

Statement Number

13

Line 1 Officers and Directors

(a)

(b)

(c)

(d)

(e)

| Name and Address Note (1) | | Title/ Ave Hours Worked Per Week Note (2) | | Total Paid Compensation | Deferred Compensation and Employee Benefit Expense | Expense Account Other Allowances |
|--|--------|--|-----|----------------------------|---|-------------------------------------|
| Reverend E William Beauchamp, C S C | | Director | 2 | 21,750 | 0 | 0 |
| Gerald L Bepko, Esq | | Director | 4 | 35,417 | 0 | 0 |
| Norris Darrell Jr, Esq | | Director | 5 | 32,000 | 0 | 0 |
| James C Lintzenich | | Director | 4 | 34,401 | 0 | 0 |
| Edward A McCabe, Esq | Note 3 | Director | 1 | 9,142 | 0 | 0 |
| Marie V McDemmond | | Director | 4 | 31,250 | 0 | 0 |
| John M Mutz | | Director | 8 | 47,804 | 0 | 0 |
| William R Neale, Esq | | Director | 3 | 28,459 | 0 | 0 |
| J Bonnie Newman | | Director | 6 | 36,500 | 0 | 0 |
| Richard J Ramsden | | Director | 4 | 30,500 | 0 | 0 |
| Edward R Schmidt, Esq | | Director | 4 | 32,866 | 0 | 0 |
| Michael L Smith | Note 3 | Director | 2 | 18,558 | 0 | 0 |
| Randolph H Waterfield Jr | | Director | 4 | 31,170 | 0 | 0 |
| Albert C Yates | Note 3 | Director | 1 | 7,740 | 0 | 0 |
| Subtotal for Directors | | | | <u>397,557</u> | <u>-</u> | <u>0</u> |
| Officers | | | | | | |
| Martha D Lamkin | | President & CEO | 40+ | 534,139 | 159,672 | 2,064 |
| Susan Conner | | Executive Vice-President | 40+ | 254,524 | 102,327 | 2,061 |
| J David Maas | | Sr Vice-President, Treasurer & CFO | 40+ | 226,069 | 122,269 | 1,395 |
| Leah M Austin | | Sr Vice-President | 40+ | 230,201 | 126,273 | 1,320 |
| Holiday McKiernan | | Sr Vice-President, Secretary, and General Counsel | 40+ | 188,862 | 95,530 | 1,320 |
| Nathan Fischer | | Chief Investment Officer | 40+ | <u>186,232</u> | <u>80,741</u> | <u>1,732</u> |
| | | | | <u>1,620,028</u> | <u>686,812</u> | <u>9,892</u> |
| Totals for Directors and Officers | | | | <u>2,017,585</u> | <u>686,812</u> | <u>9,892</u> |
| | | | | See Note 4 | See Note 5 | See Note 6 |

Part VIII

Information About Officers, Directors, Trustees

Statement Number

13

Line 1

Officers and Directors

Notes:

1) Address for all Directors and Officers is 30 South Meridian Street, Suite 700, Indianapolis, IN 46204

2) Director compensation is based on the number of Board and committee meetings attended during the year Actual amounts paid fluctuate among members based on their assignments

3) Mr McCabe retired April 2006, Mr Smith was elected April 2006, Mr Yates was elected April 2006 but resigned July 2006 due to health related issues

4) Total Paid Compensation

Officers' compensation is set by a Committee of the Board composed entirely of independent directors who utilize compensation data of comparable private foundations and grantmaking institutions when establishing executive and Director compensation to ensure that it is appropriate and reasonable The Committee engages outside legal and compensation consultants to advise it

The base salary for each officer is as follows

| | |
|-------------------|---------|
| Martha D Lamkin | 445,000 |
| Susan Conner | 251,547 |
| J David Maas | 241,224 |
| Leah M Austin | 242,000 |
| Holiday McKiernan | 200,000 |
| Nathan Fischer | 200,437 |

Included in paid compensation was \$141,497 in incentive compensation for the six officers that was accrued in 2005 (reported as deferred compensation in 2005 as required) and paid in 2006

5) Benefits and Deferred Compensation

The Officers' benefits and deferred compensation amounts are overstated due to the reporting requirements Benefits and Deferred Compensation include Employer 401(k) matching funds (\$77,422) and officer contributions for 401(k) and 457 plans (\$172,312)

6) Expense Account and Other Allowances

Directors and Officers do not have an expense account or allowance They are reimbursed for actual business expenses The amount reflected in column "e" includes parking and miscellaneous taxable and non-taxable work related expenses

The Directors and Officers of the Foundation are responsible for managing assets in excess of \$1 billion to advance the Foundation's charitable mission of expanding access and success in post secondary education In 2006, the assets rose 11.4 percent (after payment of grant and operational expenses) from \$1.23 to \$1.37 billion Investment earnings supported the grants payout of \$50 million

In addition to managing the assets and the grant portfolio, the Foundation leaders exercised oversight of the ambitious agenda of activities to expand the impact of grants, including the dissemination of research through grants and publications, a robust web site, and strategic media and public outreach The Foundation leaders hold the Foundation to high standards of transparency and accountability for the effectiveness of its work by supporting a series of external evaluations, publishing an annual report and posting evaluation information on its web site

Lumina Foundation For Education
Form 990 PF

Tax ID 35-1813228

Tax Return for Year Ending
Information About Officers, Directors, Trustees
Highly Paid Staff

December 31, 2006

Part VIII

Statement Number 14

Line 2

Staff

| (a) | (b) | (c) | (d) | (e) | |
|------------------------------|---------------------------------------|------------------------------------|----------------------------|-----------------------------------|--|
| Name and Address Note (1) | Title | Ave Hours Worked Per Week | Total Paid Compensation | Total Employee Benefit Expense | Expense Account Other Allowances Note (2) |
| Indira Anand | Director of Information Technology | 40 | 113,689 | 26,140 | 1,640 |
| Sam Cargile | Senior Program Director | 40 | 115,262 | 62,706 | 1,540 |
| David Cournoyer | Program Director | 40 | 127,681 | 68,308 | 2,052 |
| Mruts Legesse | Director Alternative Investments | 40 | 107,162 | 48,719 | 1,640 |
| Dewayne A Matthews | Sr. Research Director | 40 | 129,729 | 76,595 | 100 |
| | | | 593,524 | 282,468 | 6,972 |

Notes:

1) Address for all staff is 30 South Meridian Street, Suite 700 Indianapolis, IN 46204

2) Staff does not receive an expense account or allowance. They are reimbursed for actual Business Expenses. The amount listed in column E is for parking (\$1,540) and miscellaneous taxable and non-taxable payments.

Lumina Foundation For Education
Form 990 PF

Tax ID 35-1813228

Part IX - A

Tax Return for Year Ending
Summary of Direct Charitable Activities

December 31, 2006
Statement Number 15

Line 1

Conferences and Convening

Description

Expenses

Introduction – Lumina Foundation for Education achieves its charitable mission by making grants designed to expand access to and success in postsecondary education. The foundation also engages in direct charitable activities that extend its effectiveness well beyond the absolute dollar value of these grants. Statements 11- 14 are not a report of mere activity; this report summarizes highlights among key categories of such activities that resulted in discernible impact in 2006. The Foundation is actively involved in the policy arena, but does not engage in lobbying activities. Specifically, the Foundation adheres to the requirements set forth in Section 4945 of the Internal Revenue Code.

Conferences and Convenings – Lumina Foundation staff members presented papers and served as expert panelists at state, regional and national professional meetings in a variety of settings. In addition, \$ 625,693 Lumina met frequently with grantees to offer technical assistance and to solicit and encourage their collaboration on projects.

Lumina Foundation continued to serve as a convener of grantees, who once again told the Center for Effective Philanthropy that our convening role is a vital source of assistance for them. Notably, Lumina Foundation convened a total of 90 McCabe Fund grantees on two occasions and provided them with other opportunities for networking and technical training. The McCabe Fund supports organizations that enable students, especially first-generation college students, students from low-income families and racial minorities, to broaden and make the most of their opportunities in postsecondary education.

Cross-grantee convenings either hosted or supported by Lumina Foundation included the following:

- Achieving Academic Excellence
- Achieving the Dream
- College Goal Sunday
- Dreamkeepers and Angel Fund

- Indiana Presidents Fund grantees and Indiana college campuses interested in the retention of 21st Century Scholars

Several Lumina Foundation grantees testified before the Spellings' Commission on the Future of Higher Education, including Jobs for the Future (JFF), a Lumina partner in both Making Opportunity Affordable (MOA) and Achieving the Dream (AtD). JFF reported worthwhile follow-up discussions with the Education Secretary's staff regarding: student tracking systems, accreditation and effective learning assessment.

Lumina Foundation For Education
Form 990 PF

Tax ID 35-1813228

Part IX - A

Tax Return for Year Ending
Summary of Direct Charitable Activities

December 31, 2006
Statement Number 15

Line 1

Conferences and Convening

Description

Expenses

Lumina-funded work on student tracking has been cited by the American Association of State Colleges and Universities (AASCU) in a breakthrough report in which the organization called for higher-education institutions to hold themselves accountable for students' degree attainment.

The Council for Opportunity in Education, which administers Federal Trio programs, consulted Lumina Foundation for its work on foster youth and college access and attainment. The council ultimately used information Lumina had provided to extend Trio Program eligibility to former foster children who are no longer eligible for foster-care services.

MDRC, a Lumina grantee in the Opening Doors project, advised policymakers in New Mexico and Ohio. Ohio built a \$30-million performance-based scholarship program using Louisiana's Opening Doors project as a model. The state of New Mexico and the University of New Mexico are working with MDRC on the development of that state's project. Robin Hood Foundation is modeling a similar program at New York University.

Lumina also continued to inform the policy agenda. The foundation's grants to Women in Government resulted in two gatherings of state legislative chairs and members of key education committees learn about community colleges and college affordability. The National Association of Latino Elected Officials relied on Lumina's support to convene state and local elected officials from 15 states to talk about higher-ed issues. Lumina provided its published materials and a speaker to each of these organizations.

State-specific policy efforts are also informed because of our informational support. The Texas Higher Education Coordinating Board is implementing a state plan for higher education called "Closing the Gaps." Meanwhile, the Texas Summit on College Readiness assembled public policymakers and education leaders to talk about issues surrounding the Achieving the Dream theme. Oregon's Business Council recommended a dramatic increase in need-based financial aid. Oregon's governor also set aside \$4.5 million for a state student-tracking system. With technical help from our grant to the National Governors Association (NGA), Arkansas and Hawaii both considered legislation to create new need-based financial-aid programs for adult learners.

Multi-state policy efforts are gaining momentum with our support. Lumina's grant to NGA to support development of state K-16 longitudinal tracking systems was used to model systems in Kentucky and Nevada. A related summit had been intended to accommodate interest from five states, but instead drew delegations from 30 states.

The Association of Governing Boards used Lumina support to convene the trustees of all Texas colleges to address gaps in college attainment. They are now producing action plans for improved retention.

| | | | |
|--|--|--------------------------|-----------|
| Lumina Foundation For Education | | Tax ID 35-1813228 | |
| Form 990 PF | | | |
| Part IX - A | Tax Return for Year Ending | December 31, 2006 | |
| | Summary of Direct Charitable Activities | Statement Number | 15 |
| Line 1 | Conferences and Convening | | |

Description

Expenses

Our grantees have provided expert testimony related to college cost, quality and access issues to congressional bodies Marcia Weston. Lumina's College Goal Sunday liaison, advised the congressional Advisory Committee on Student Financial Assistance as it collected input on the Free Application for Federal Student Aid.

Lumina also assembled a Research Advisory Council, comprising scholars in access and success, to help guide the foundation's research work.

Line 2 Research and Publications

| Description | Expenses |
|---|--------------|
| Research and Publications – Several research projects resulted in Lumina Foundation publications in 2006, including the following: | \$ 1,251,386 |
| • <i>Seeking Solutions. A Gathering at the Summit (March)</i> | |
| • <i>Focused Feedback. Highlights from our Evaluation of the College Costs Summit (March)</i> | |
| • <i>Fixing the Formula. A New Approach to Determining Independent Students' Ability to Pay for College (May)</i> | |
| • <i>Results and Reflections An Evaluation Brief (May)</i> | |
| • <i>Building a Better Future by Degrees (November)</i> | |

Dissemination

- Lumina's 2006 Center for Effective Philanthropy Grantee Perception Report showed a slight increase over 2005 results in grantee perceptions of Lumina's effectiveness within the field, which approaches the 75th percentile. Nearly 60 percent of Lumina's grantees reported some form of non-monetary assistance from the foundation, a notable increase from 2005. Grantees rated the helpfulness of many of the various forms of assistance they had received at an average of 6 or better on a 7-point scale, with seminars, forums and convenings receiving the highest rating (6.5).
- Lumina's website provided up-to-date information for 41,211 user sessions throughout 2006 about issues affecting access to and success in college. Lumina also produced a monthly electronic newsletter (*Student Access & Success News*) in 2006 and two issues of its print magazine, *Lumina Foundation Focus*, one in March, and another in September. Also, print and web-based versions of the foundation's annual report were published in April.
- Lumina continued to provide web support to administer one of our signature grantee programs, The McCabe Fund. In addition, Lumina's website for College Costs: Making Opportunity Affordable provided stakeholders with a forum to discuss the rising cost of college. The site also provided access to publications, videos and research on this topic.
- Lumina disseminated information through regular outreach to education journalists and other relevant reporters and writers covering postsecondary education. These contacts occurred through news releases, newsletters, primers, other general mailings and direct telephone contact.

Line 2

Research and Publications

- *The Chronicle of Higher Education* cited a Lumina research report, "When Saving Means Losing," as instrumental in informing policymakers about the tax consequences of certain prepaid tuition plans.
- Our premier issue of *Results and Reflections*, designed to share evaluation results with the field, drew the second-highest number of web hits of any publication from the foundation's inception through 2006.
- The "Barrier Busters" issue of *Focus* magazine – which keyed on community colleges – has been heavily requested for official use. The president of Boise State University requested 50 copies, calling the issue a "perfect ... tool" for legislators and community groups working to establish a community-college system. Other requests for bulk shipments of the issue came from the Texas Higher Education Coordinating Board, the Center for College Planning in New Hampshire, the Orangewood (CA) Children's Foundation, and the State Council of Higher Education in Virginia.
- An advance issue of *Boosters, Bridges and Brokers*, a practical guide for college-access practitioners, which was produced by McCabe Fund evaluators, drew high praise from professional reviewers at the National College Access Network annual meeting.
- *Data Don't Drive*, a Lumina-published research publication, appeared on the website of the League for Innovation in the Community College, which counts nearly 800 colleges as members.
- Focus group research by Widmeyer Communications revealed policymakers and college trustees value and rely on Lumina publications. Focus group participants also said they value the website because it contains useful information, is easy to navigate and because materials on the site can easily be forwarded to other decision makers.

Lumina Foundation For Education
Form 990 PF

Tax ID 35-1813228

Part IX - A **Tax Return for Year Ending** **December 31, 2006**
Summary of Direct Charitable Activities **Statement Number** **16**

Line 2

Research and Publications

- Lumina's outreach resulted in hundreds of news stories about relevant issues and grantees. Highlights include:

- o KSA+, the communication firm that works on the Achieving the Dream project, reported about 40 media stories from April 1, 2006, through November 2006. Coverage included several stories carried by *The Chronicle of Higher Education*, *University Business Magazine*, *The Associated Press* and several major dailies.

- o Our outreach is influencing media coverage of issues important to Lumina. *The Chronicle of Higher Education* carried two news stories and the American Association of State Colleges and Universities *Journal* carried an op-ed piece by Dewayne Matthews, Lumina's senior research director, based on Lumina's work with Making Opportunity Affordable. *The Cincinnati Enquirer* carried a story on adult learners based on our issue of *Focus* magazine; and the general issues facing community colleges were carried by *USA Today*, Bloomberg news service, and *The Kansas City Star*.

- o Lumina helped key organizations serving journalists. The Education Writers Association devoted a regional seminar featuring some Lumina grantees to the topic of community colleges. The Hechinger Institute On Education and The Media's fall workshop also focused on issues important to Lumina, with help from the foundation rounding up speakers.

- o As a result of Lumina's leadership in Making Opportunity Affordable, Martha Lamkin was invited to speak on a panel at the American Enterprise Institute. C-Span carried the session.

- o Lumina-financed Education Sector research on higher-education rankings received broad news coverage, including mentions in *Newsweek* and on MSNBC. Education Sector also appeared on a panel with higher education leaders and *U.S. News and World Report*'s executive editor. This session also was carried by C-Span.

Lumina Foundation For Education
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Part IX - A

Tax Return for Year Ending
Summary of Direct Charitable Activities

December 31, 2006
Statement Number 17

Line 3

Philanthropy

Description

Expenses

Philanthropy – Lumina Foundation routinely provides support to the general advancement of philanthropy, and to encourage philanthropic commitment to postsecondary access and success. This work is illustrated in the following categories: \$ 312,847

Providing leadership to the field

- Martha Lamkin, Lumina's president and chief executive, served on the board of the Council on Foundations and led the council's Public Policy Committee.
- Leah Austin, Lumina's senior vice president for program development and organizational learning, served on the steering committee of the Community College Affinity Partnership
- Susan Conner, Lumina's executive vice president, served as a board member and officer of Grantmakers for Education (GFE). She is on track to lead the board in 2008
- David Cournoyer, a Lumina program director, served as chairman of a Council on Foundations' affinity group, Native Americans in Philanthropy. He also organized a reception at GFE, along with two other foundations, to discuss potential funding collaborations in college access work, including the KnowHow2GO campaign.
- Dave Maas, Lumina's senior vice president, CFO and treasurer, served on the board of the Indiana Grantmakers Alliance.
- Jill Kramer, a Lumina senior program officer, served on the steering committee of the Rural Funders Collaborative.
- Ms. Kramer also worked with Caroline Altman Smith to form the Indy Chapter Steering Committee of Emerging Practitioners in Philanthropy (EPIP), which will host a national meeting in Indianapolis in 2007. Caroline also serves as program chairman for the National Board of Advisors of EPIP.
- Dewayne Matthews, Lumina's senior research director, served as president of the San Felipe Humanitarian Alliance.
- Sam Cargile, Lumina's senior director of grant making, served on the executive committee of the National Postsecondary Education Cooperative, a congressionally mandated affiliate of the National Center of Education Statistics.
- Indira Anand, Lumina's IT director, served as chairman of the Agenda Committee for the Council on Foundation Technology affinity group's annual conference. At the conference, Lumina sponsored a session on records management.
- Teresa Detrich, Lumina's director of electronic communications, convened the spring meeting of the communications membership of the Technology Affinity Group.
- Tim Legesse, a Lumina investment officer, participated on the alumni endowment fundraising committee of Robert A. Toigo Foundation.

Line 3

Philanthropy

- Mary Williams, Lumina's senior evaluation director, served on Grantmakers for Effective Organizations' Organizational Learning Advisory Committee.
- Jill Wohlford was selected as a fellow of the National Center for Public Policy in Higher Education.
- Lumina awarded a grant to Asian Americans/Pacific Islanders in Philanthropy for \$110,000 to create and implement a National Giving Circle as a model for community philanthropy.
- Lumina awarded two grants to the Indiana Grantmakers Alliance. The first was to survey local nonprofit organizations to understand their capacity-building and technical assistance needs. The second was to support professional development activities for Indiana grant makers.
- Lumina supported the Council on Foundations' initiative *Building Strong and Ethical Foundations Doing It Right* – a program designed to increase understanding of legal and governance practices and to develop and encourage adherence to high ethical standards in grant making.
- A voluntary Lumina staff luncheon raised \$492 in donations for Auntie Mame's Child Development Center. The event provided an opportunity for the staff to learn about one another's volunteer activities and to identify potential staff service projects.
- Lumina provided ongoing operating support to NPower, a nonprofit which helps nonprofits leverage their work through more efficient use of IT.
- Lumina provided membership support for a number of affinity groups including Emerging Practitioners in Philanthropy (EPIP), Grantmakers for Education (GFE), Asian Americans and Pacific Islanders in Philanthropy (AAPIP), Technology Affinity Group (TAG), and Native Americans in Philanthropy (NAIP).
- Lumina awarded a grant to Habitat for Humanity to build a house in Indianapolis and another home in the Gulf Coast region as part of Lumina's Hurricane Katrina disaster response. Lumina's staff participated in a volunteer work day for Habitat for Humanity to build the Indianapolis house.
- Lumina supported the Center for Effective Philanthropy (CEP) with a grant to improve CEP's mission of foundation effectiveness. The grant also helped the center develop and maintain assessment tools.

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Part IX - A

Tax Return for Year Ending
Summary of Direct Charitable Activities

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Statement Number 17

Line 3

Philanthropy

Providing expertise at professional meetings

Staff members were invited to speak at conferences on topics such as community colleges, college costs, knowledge management, creating public will and gauging effectiveness. Organizations that featured Lumina Foundation experts in 2006 included:

- Achieving the Dream (AtD) Webcast at The Ohio State University
- American Enterprise Institute
- Association of Community College Trustees
- Big Ten Corporate and Foundation Relations Group
- Center for Effective Philanthropy
- Civic Consulting Alliance at the Community Colleges Symposium in Chicago
- College Board Annual Forum
- Community Foundation Annual Conference
- Council on Foundations
- Fort Wayne Education Foundation
- Grantmakers for Effective Organizations
- Illinois Board of Higher Education
- Indiana High School Summit
- International Rankings Expert Group
- Midwest Higher Education Compact
- National Association of Student Financial Aid Administrators
- National Center for Public Policy and Higher Education
- National College Access Network
- National Council for Community and Education Partnerships
- NMS Real Estate/Real Assets Roundtable
- Organization for Economic Cooperation Development
- Pathways to College Network
- Philanthropy Roundtable
- Plan Sponsor Real Estate Conference
- State Higher Education Executive Officers
- Stetson University's Conference on Higher Education Law and Policy
- Tribal Colleges Financial Aid Administrators Conference
- University of Southern Indiana
- Western Cooperative for Educational Telecommunications
- Western Interstate Council on Higher Education/Jobs for the Future forum on Accelerated Learning
- Women in Government
- Workforce Innovations Conference

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Tax Return for Year Ending
Summary of Direct Charitable Activities

December 31, 2006
Statement Number 17

Line 3

Philanthropy

Providing consulting expertise to foundations and their higher-education efforts .

Lumina staff are recognized experts in their work and in 2006 were frequently called upon to advise others in the field. Examples include:

- ° Susan Conner and Leah Austin consulted with education program staff and consultants for other foundations seeking Lumina's expertise. For example, Bridgespan consultants contacted Lumina about the Bill & Melinda Gates Foundation's emerging college-access strategy. Later, the program director from Gates, Jim Shelton, visited Indiana to discuss potential partnerships.
- ° Carol Lincoln, Lumina's liaison to AtD, reported a high volume of requests for technical assistance from states interested in improving their community colleges.
- ° Dewayne Matthews participated in a planning session for the Ford Foundation education staff. He also served as an outside examiner to Organization for Economic Cooperation Development (OECD) on higher education's role in regional development.

| | | | |
|--|--|--------------------------|-----------|
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| Part IX - A | Tax Return for Year Ending | December 31, 2006 | |
| | Summary of Direct Charitable Activities | Statement Number | 18 |
| Line 4 | Technical Assistance | | |

Description

Expenses

Technical assistance – The foundation provides proactive assistance to networks of grantees who share similar goals. In addition, the foundation provides help on topics such as leadership coaching, strategic planning, fiscal management, tax issues, program research, communication and evaluation to grantees that request assistance.

\$ 938,540

Lumina assembled groups of similar grantees to provide technical and evaluation workshops that could help them increase their capacity to serve students through our grants:

- In Indiana, USA Funds and Sallie Mae joined Lumina Foundation as funding partners to aid Martin University's
- Lumina's Achieving the Dream project has informed strategic planning and data-gathering efforts of Ivy Tech Community College.
- Lumina presented the KnowHow2Go campaign to several key groups of Lumina access grantees to solicit their cooperation in the upcoming ground campaign. Pathways to College Network, a national grantee, volunteered to organize an intensive ground campaign in Massachusetts if funding could be identified.

| | | | |
|--|-------------------------------------|--------------------------|-----------|
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| Part XV | Supplementary Information | Statement Number | 19 |
| Line 2 | Guidelines for Grant Seekers | | |

See Attached Printout from WEB Site



HELPING PEOPLE ACHIEVE THEIR POTENTIAL®



We strive to expand access and success in postsecondary education

Lumina Foundation firmly believes that education is the best way to help people achieve their potential and improve our nation's future. Therefore, we address issues that affect access and attainment in postsecondary education in the United States – particularly among traditionally underserved student groups. These students include 18- to 24-year-olds and adult students who face barriers to an education by virtue of their income, preparation or family background.

What we fund

Lumina Foundation supports the following types of endeavors, working diligently to ensure that all funded projects promote access, attainment and adult learning:

- **Research** to expand knowledge and improve practices that affect students' access and success in postsecondary education
- **Innovative programs**, guided by research, that present practical approaches to access and attainment among underserved students and adult learners
- **Activities** that enhance the impact of Lumina Foundation-funded research and programs, such as leadership development, communication, evaluation and public policy analysis

Special initiatives and clusters

From time to time, Lumina Foundation identifies and initiates a special program that has the potential to improve postsecondary access and success. We generally solicit participation in these efforts, rather than accepting unsolicited proposals.

For example, *Achieving the Dream Community Colleges Count* is an initiative that seeks to improve access and learning outcomes among underserved students in our nation's community colleges. Over the next several years, we will build support for students of color and low-income students' learning and attainment in community colleges and beyond. Grants to a selected pool of colleges have already been made.

Other special clusters of grants include the McCabe Fund, which supports direct precollegiate access services to young people in their communities;

College Goal SundaySM, which assists families in applying for financial aid, Indiana programs; and new work that will examine the college-cost issue and its implications for policy and practice.

Lumina Foundation solicits proposals for some of its grant initiatives. In addition, we welcome letters of inquiry from eligible organizations (<http://www.luminafoundation.org/grants/whowefund.html>) that seek funds for projects that fit our mission and guidelines.

A letter of inquiry should describe the proposed project and respond to the following questions in 3-5 pages:

- What is the project's goal?
- What is the sponsoring organization?
- What special qualifications does the organization bring to this project?
- What other organizations are involved, if any? How will they contribute to the work?
- How does the proposed project relate to the applicant organization's mission?
- Whom will this project serve?
- What are the intended outcomes, and how will the project achieve them?
- What is the geographic scope of the proposed project?
- Why is this project important to pursue at this time?
- What is the total cost of the project? What amount do you seek from Lumina Foundation, for what period of time? What resources will others provide?

The Foundation accepts inquiries year-round. We consider only those inquiries that

- Include a completed cover sheet (http://www.luminafoundation.org/grants/LOI_cover_sheet.doc), not to exceed one page
- Are submitted on the letterhead of the sponsoring organization or institution.
- Specify the amount of financial support requested and the timeframe.

We review every inquiry that meets the above criteria. Following the review, we let applicants know whether or not the inquiry fits our current priorities and resources. If we request a full proposal, we will provide instructions on applying for a grant and will request additional information about the project.

Send grant inquiries to:
Program Office - "New Inquiry"
Lumina Foundation for Education
P.O. Box 1806
Indianapolis, IN 46206-1806

Grant inquiries can also be submitted electronically. Please send the Letter of Inquiry and completed cover sheet as attachments to our e-mail address.

Grant size

Grants vary in size by their scope and potential for impact. Direct-service grants to students and families tend to be smaller than those that affect entire systems. The median size of a typical grant is approximately \$150,000, the average size is about \$400,000. The usual term for grants is one to three years, although exceptions sometimes apply to initiatives we sponsor.

The approval process

A Lumina Foundation review panel carefully considers all solicited proposals. Occasionally, we invite external experts to review proposals as well. Depending on the size and scope of the request, the Foundation's executive officers and directors may undertake additional review and approval. We are diligent in our efforts to respond promptly to proposals. Assuming potential grantees' timely responses to requests for information, the entire review and approval process usually takes six months or less.

Lumina Foundation may occasionally impose an application deadline for cluster grants or initiatives; otherwise, we accept and review inquiries and proposals throughout the year.

Who we fund

Lumina Foundation makes grants to organizations that are classified as tax-exempt under section 501(c)(3) of the Internal Revenue Code and as public charities under section 509(a)(1), (2) or (3) of the Code, or to public organizations that are designated under section 170(c) of the Code. Please note that Lumina Foundation for Education does not make grants to (a) supporting organizations controlled by disqualified persons to Lumina, or (b) Type III supporting organizations that are not functionally integrated Type III supporting organizations (as such terms are defined in the Internal Revenue Code).

Convinced that society has an important stake in the success of all students, we also encourage eligible grant recipients to propose projects and activities that involve communities, families and students in promoting educational access and success.

Geographic scope

Lumina Foundation makes grants within the United States and its territories. In addition, as an Indiana-based foundation, we set aside 10 percent of grant funds each year for projects that are specific to our hometown and home state. For Indiana-specific requests, the average grant is \$75,000. In general, these requests should follow the same guidelines as requests from out of state.

What we encourage

Lumina Foundation seeks to foster significant and lasting improvement in college access and success, particularly among traditionally underserved student groups. To that end, we encourage

- Collaboration among multiple organizations and institutions to ensure comprehensive and enduring attention to students' postsecondary preparation, enrollment and attainment
- Projects that demonstrate capacity for long-term growth and sustainability. We urge potential grantees to consider carefully the ways in which they will build broad-based institutional, organizational, policy and funding support for the work they propose.
- Work that is guided by careful research and assessment and that will contribute new knowledge and evidence to strengthen students' opportunities for postsecondary access and success.

What we don't fund

In compliance with the Internal Revenue Code, Lumina Foundation grants do not support partisan political or lobbying efforts. In addition, we generally do not award grants for the following:

- Corporate sponsorships and fund-raising events outside Indianapolis
- Religious activities (We may consider grant requests from religious organizations if the proposed activities promote educational access and success and if they serve diverse recipients, without regard to their religious backgrounds.)
- Individual scholarships or institutional scholarship programs
- K-12 education reform
- Capital campaigns and endowments
- Meetings and conferences, unless they relate to a strategic initiative of the Foundation.
- Requests from individual institutions, unless they meet one of the following criteria
 - They are part of a special program initiated by Lumina Foundation
 - The beneficiaries of the project reach well beyond the requesting institution, as evidenced by a strong strategy of collaboration and communication
 - The project represents a significant contribution to building knowledge, policy or practice, as evidenced by a commitment to baseline research and rigorous evaluation so as to prove results

[Home](#) | [Students & families](#) | [Lumina Foundation news](#) | [Contact us](#) | [Terms & conditions](#)

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Part XV

Line 3 a

Grants and Contributions Paid during the Year

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Purpose of grant
or contribution

Amount

See the attached Annual Report Financial Information for Grant detail by Theme.

\$ 49,233,916

Plus the following Grants for Miscellaneous grants.

| | | |
|--|---------|-----------|
| 21st Scholars Network | General | 2,500 00 |
| AFP - Indiana Chapter | General | 550 00 |
| Alice's Inc | General | 150 00 |
| Alumni Association of the University of Virginia | General | 120 00 |
| Alzheimer Association | General | 375 00 |
| American Camp Association | General | 10,000 00 |
| American Cancer Society | General | 2,125 00 |
| American Council on Education | General | 1,918 80 |
| American Heart Association | General | 450 00 |
| American Red Cross | General | 9,500 00 |
| American University in Bulgaria | General | 45,450 00 |
| Archdiocese of Indianapolis | General | 8,750 00 |
| Arthritis Foundation - Indiana Chapter | General | 75 00 |
| Arthrist Foundation | General | 1,000 00 |
| Arts & Cultural Council of Decatur County | General | 900 00 |
| Assumption Church - Morris | General | 120 00 |
| Auntie Mame's Child Development Center | General | 8,642 00 |
| Ball State University | General | 15,500 00 |
| Big Brothers Big Sisters of Central Indiana | General | 2,075 00 |
| Bishop Chatard High School | General | 24,650 00 |
| Black Leadership Conference | General | 3,010 00 |
| Brebeuf Jesuit Preparatory School | General | 2,175 00 |
| Broad Ripple High School | General | 300 00 |
| Broadway United Methodist Church | General | 500 00 |
| Brown University | General | 2,500 00 |
| Campus Crusade for Christ | General | 3,000 00 |
| Carmel Clay Education Foundation | General | 4,000 00 |
| Castleton United Methodist Nursery School | General | 3,880 00 |
| Cathedral High School | General | 27,000 00 |
| Catholic Relief Services | General | 950 00 |
| Cato Institute | General | 2,500 00 |
| Center for Positive Living | General | 750 00 |
| Center on Philanthropy at Indiana University | General | 1,075 00 |
| Central Indiana Community Foundation | General | 12,250 00 |
| Charles A Tindley School | General | 300 00 |
| Chicago-Kent College of Law | General | 15,000 00 |
| Child Advocates, Inc | General | 300 00 |
| Children, Inc | General | 1,500 00 |
| Children's Museum | General | 475 00 |
| Christ United Church of Westfield | General | 2,400 00 |
| Christ United Methodist Church | General | 14,056 00 |
| Christian Theological Seminary | General | 4,569 60 |
| Church of St Joseph | General | 150 00 |
| CICOA Foundation, Inc | General | 1,500 00 |
| Claude McNeals Musical Theatre Training Program | General | 2,000 00 |
| CLL Topics, Inc | General | 3,000 00 |
| Coburn Place | General | 8,313 00 |

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| | Purpose of grant or contribution | Amount |
|---|-------------------------------------|-----------|
| College Mentors for Kids | General | 300 00 |
| Colorado Humanities | General | 1,500 00 |
| Community Foundation of Northern Colorado | General | 1,500 00 |
| Compassion International, Inc | General | 1,266 00 |
| Conner Prairie Museum, Inc | General | 3,000 00 |
| Council of Chief State School Officers | General | 5,000 00 |
| Council on Foundations | General | 41,500 00 |
| Crisis Pregnancy Center | General | 1,500 00 |
| Crossroads of America - Boy Scouts of America | General | 450 00 |
| Dartmouth College | General | 4,000 00 |
| Daubenspeck Community Nature Park | General | 750 00 |
| Decatur County Community Foundation | General | 1,650 00 |
| DePauw University | General | 19,980 00 |
| DeSales University | General | 16,500 00 |
| DeVeau's School of Gymnastic Booster Club | General | 3,000 00 |
| Dillard University | General | 3,000 00 |
| District 10 Pro Bono Project | General | 150 00 |
| Donors Choose, Indiana | General | 10,260 00 |
| Dress for Success | General | 11,250 00 |
| Drexel University | General | 60,870 00 |
| Duke University | General | 600 00 |
| Dyslexia Institute of Indiana | General | 3,000 00 |
| East 91st Street Christian Church | General | 10,200 00 |
| Easter Seals Crossroads | General | 300 00 |
| Eastern Mennonite University | General | 2,500 00 |
| Education Writers Association | General | 750 00 |
| Eiteljorg Museum | General | 1,425 00 |
| Emerging Practitioners in Philanthropy | General | 10,000 00 |
| English Speaking Union of the United States - Indianapolis | General | 150 00 |
| Episcopal Relief & Development / Special - Hurricane Relief | General | 5,000 00 |
| Epworth Weekday Children's Ministries | General | 120 00 |
| Erie Community Foundation - Levin Homeless Fund | General | 300 00 |
| Estes Park Medical Center Foundation | General | 750 00 |
| Estes Park Public Library Foundation | General | 1,500 00 |
| Excelencia in Education, Inc | General | 10,000 00 |
| Fairbanks Hospital | General | 1,000 00 |
| Family Service Association of Central Indiana | General | 4,500 00 |
| Fathers & Families Resource Research Center, Inc | General | 500 00 |
| First Free Will Baptist Church of Indianapolis | General | 10,191 00 |
| First Meridian Heights Presbyterian Church | General | 3,000 00 |
| First United Methodist Church | General | 600 00 |
| Flint Hill School | General | 2,500 00 |
| Florida Southern College | General | 1,300 00 |
| Forgiveness and Grace Church | General | 25,150 00 |
| Friends of the World Food Program | General | 1,500 00 |
| Fund for Hoosier Excellence | General | 2,000 00 |
| Galilee Missionary Baptist Church | General | 2,615 00 |
| Gennesaret Free Clinic | General | 300 00 |
| GEO Foundation | General | 1,500 00 |
| Georgetown Visitation School | General | 2,500 00 |
| Girls, Inc of Indianapolis | General | 300 00 |

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| | Purpose of grant or contribution | Amount |
|---|-------------------------------------|-----------|
| Gleaners Food Bank | General | 75 00 |
| Gleaners Food Bank | General | 2,500 00 |
| Goodwill Industries of Central Indiana | General | 1,850 00 |
| Grantmaker for Effective Organizations | General | 12,000 00 |
| Grantmakers for Education | General | 12,000 00 |
| Grater Indianapolis Chamber of Commerce | General | 755 00 |
| Habitat for Humanity - Hurricane Relief | General | 2,500 00 |
| Hamilton County Leadership Academy | General | 150 00 |
| Hand in Hand - Education Program | General | 150 00 |
| Hanover College - Rivers Institute | General | 900 00 |
| Harvard University - Business School | General | 2,250 00 |
| Heckscher Museum of Art | General | 12,500 00 |
| Heights School | General | 5,000 00 |
| Helping Our Own People (H O O P) | General | 2,095 00 |
| HERS Mid-America | General | 3,000 00 |
| Holy Family Services | General | 600 00 |
| Holy Spirit At Geist Catholic Church | General | 5,150 00 |
| Hoosier Environmental Council Foundation | General | 75 00 |
| Hope College | General | 300 00 |
| Humane Society for Hamilton County | General | 6,400 00 |
| Humane Society of Indianapolis | General | 150 00 |
| Hunger, Inc | General | 1,000 00 |
| Immaculate Heart of Mary School | General | 5,000 00 |
| Independent Colleges of Indiana / Indiana Academy | General | 750 00 |
| Independent Sector | General | 11,250 00 |
| Indiana Down Syndrome Foundation | General | 150 00 |
| Indiana Family Institute | General | 900 00 |
| Indiana Grantmakers Alliance | General | 2,500 00 |
| Indiana Historical Society | General | 1,600 00 |
| Indiana Humanities Council | General | 2,500 00 |
| Indiana Perinatal Network | General | 3,000 00 |
| Indiana Sports Corporation | General | 9,500 00 |
| Indiana University Foundation | General | 89,394 50 |
| Indiana Wesleyan University | General | 75 00 |
| Indianapolis - Marion County Public Library | General | 150 00 |
| Indianapolis Legal Aid Society | General | 2,250 00 |
| Indianapolis Museum of Art | General | 5,741 28 |
| Indianapolis Professional Association | General | 2,500 00 |
| Indianapolis Symphony Orchestra | General | 3,144 60 |
| Indianapolis University - School of Law | General | 3,000 00 |
| Indianapolis Zoological Society | General | 4,813 44 |
| Information & Referral Network - Connect 2 Help | General | 600 00 |
| Institute for Community College Development | General | 1,800 00 |
| Institute for Shipboard Education | General | 150 00 |
| Institute of Noetic Sciences | General | 1,200 00 |
| International Rescue Committee | General | 450 00 |
| InterVarsity Christian Fellowship | General | 3,000 00 |
| Jewish Federation of Indianapolis | General | 3,000 00 |
| John Austin Cheley Foundation | General | 300 00 |
| Junior League of Indianapolis | General | 360 00 |
| Juvenile Diabetes Research Foundation | General | 75 00 |

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| | Purpose of grant or contribution | Amount |
|---|-------------------------------------|-----------|
| Kids 2 College | General | 3,750 00 |
| KIPP Indianapolis College Prep | General | 2,500 00 |
| Komen Foundation | General | 500 00 |
| La Plaza Inc | General | 2,000 00 |
| Lapel High School | General | 225 00 |
| Lawrence North High School | General | 1,230 00 |
| Lawrence Township Foundation | General | 216 00 |
| Light of the World Christian Church | General | 8,500 00 |
| Lighthouse Mission | General | 3,495 00 |
| Linden Hall School for Girls | General | 15,016 44 |
| Little Flower Catholic School | General | 1,000 00 |
| Little Red Door | General | 750 00 |
| Little Sisters of the Poor, Indianapolis | General | 450 00 |
| Maplewood Elementary | General | 300 00 |
| March of Dimes | General | 2,500 00 |
| March of Dimes, Colorado | General | 75 00 |
| Mental Health Association in Indiana - IN Mental Health Memorial Foundation | General | 750 00 |
| Messiah Lutheran School | General | 3,000 00 |
| Metropolitan Indianapolis Public Broadcasting - WFYI | General | 1,305 15 |
| Miracle Place, Inc | General | 400 00 |
| Michigan Maritime Museum | General | 37,500 00 |
| Minnewaska Area High School | General | 225 00 |
| Montshire Museum of Science-made in 2005, matched in 2006 | General | 1,500 00 |
| Mothers Against Drunk Driving - M A D D | General | 150 00 |
| Muscular Dystrophy Association of Indiana | General | 300 00 |
| National Association of Student Personnel Administrators | General | 2,000 00 |
| National Center Nonprofit Boards | General | 9,000 00 |
| National FFA Foundation | General | 5,000 00 |
| National Jewish Medical & Research Center | General | 300 00 |
| National Maritime Center | General | 3,000 00 |
| National Multiple Sclerosis Society | General | 300 00 |
| Native Americans in Philanthropy | General | 500 00 |
| Nature Conservancy of New Hampshire, made in 2005, matched in 2006 | General | 1,000 00 |
| New Hampshire Charitable Foundation - made in '05 but applied to '06 | General | 1,500 00 |
| New World Foundation | General | 1,450 00 |
| Noble of Indiana | General | 1,000 00 |
| Noblesville Baptist Church | General | 600 00 |
| Norfolk State University Foundation | General | 45,000 00 |
| Northwood Christian Church | General | 1,000 00 |
| Northern Stage | General | 2,000 00 |
| Northview Christian Life Church | General | 375 00 |
| Northwestern University - Medell School of Journalism | General | 3,000 00 |
| Northwood Christian Church | General | 19,125 00 |
| Notre Dame University | General | 21,500 00 |
| NWCCOG Foundation | General | 500 00 |
| Oakcrest School | General | 2,500 00 |
| Opera North | General | 1,000 00 |
| Operation Smile | General | 300 00 |
| Pennsylvania State University | General | 1,500 00 |
| Permanent Endowment Fund for Martha's Vineyard | General | 52,500 00 |
| Philanthropy Roundtable | General | 4,500 00 |

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Line 3 a

Grants and Contributions Paid during the Year

All of the following organizations are classified as publicly supported charities. Lumina Foundation makes grants to organizations that are classified as tax-exempt under section 501(c)(3) of the Internal Revenue Code and as public charities under section 509(a)(1), (2), or (3) of the Code, or to public organization that are designated under section 170(c) of the Code.

Please note that Lumina Foundation for Education does not make grants to (a) supporting organizations controlled by disqualified persons to Lumina, or (b) Type III supporting organizations that are not functionally integrated Type III supporting organizations (as such terms are defined in the Internal Revenue Code)

| | Purpose of grant or contribution | Amount |
|--|-------------------------------------|-----------|
| Phillips Exeter Academy | General | 7,500 00 |
| Presbyterian Church of Teaneck | General | 3,300 00 |
| Pressman Academy Lanier Library | General | 150 00 |
| Prevail, Inc | General | 250 00 |
| Priests of the Holy Cross | General | 50,300 00 |
| Princeton Theological Seminary | General | 10,000 00 |
| Providence Cristo Rey High School | General | 15,000 00 |
| Purdue Foundation | General | 3,979 00 |
| Reformed Presbyterian Church of Southside Indianapolis | General | 4,860 00 |
| Riley Children's Foundation | General | 1,550 00 |
| Robert A Toigo Foundation | General | 9,500 00 |
| Ronald McDonald House of Indiana | General | 300 00 |
| Rotary Club of Tuscon Foundation | General | 375 00 |
| Safe Sitter | General | 3,000 00 |
| Saint Meinrad School of Theology | General | 5,150 00 |
| Salvation Army | General | 1,590 00 |
| School City of Misawaka | General | 1,500 00 |
| Second Helpings | General | 2,000 00 |
| Second Missionary Baptist Church | General | 12,000 00 |
| Second Reformed Presbyterian Church | General | 21,000 00 |
| Shadow Ape Theatre Company | General | 300 00 |
| Sigma Alpha Epsilon Foundation | General | 300 00 |
| Soldier's Angels | General | 75 00 |
| South Bend Washington High Scholarship Fund | General | 750 00 |
| Southside Bible Church | General | 43,875 00 |
| Southwestern Michigan College Foundation | General | 1,500 00 |
| Special Olympics of Decatur County | General | 150 00 |
| St Jude Children's Research Hospital | General | 75 00 |
| St Luke's Methodist Church | General | 18,310 32 |
| St Francis Soccer Club | General | 300 00 |
| St Joseph's College | General | 8,000 00 |
| St Lawrence School | General | 150 00 |
| St Luke Catholic Church | General | 18,775 00 |
| St Mary's Child Center | General | 300 00 |
| Starfish Initiative | General | 25,000 00 |
| Susan G Komen Foundation | General | 150 00 |
| Susquehanna University | General | 5,000 00 |
| Teacher's Treasures | General | 2,000 00 |
| TEBS's Troops, Inc | General | 300 00 |
| Technology Affinity Group - Council on Foundations | General | 7,500 00 |
| The Our Kids (O K) Program | General | 300 00 |
| Theta Chi Foundation | General | 300 00 |
| Training Inc | General | 5,000 00 |
| Trinity United Methodist | General | 3,000 00 |
| Unitarian Universalist Church of Bloomington | General | 375 00 |
| United Negro College Fund | General | 1,200 00 |
| United Way | General | 71,751 10 |
| University of Illinois | General | 750 00 |
| University of Missouri | General | 17,220 00 |
| University of New Hampshire Foundation | General | 10,000 00 |
| University of Northern Colorado Foundation -Greeley | General | 750 00 |

Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2006

Form 990 PF

Statement Number 20

Part XV

Line 3 a

Grants and Contributions Paid during the Year

All of the following organizations are classified as publicly supported charities. Lumina Foundation makes grants to organizations that are classified as tax-exempt under section 501(c)(3) of the Internal Revenue Code and as public charities under section 509(a)(1), (2), or (3) of the Code, or to public organization that are designated under section 170(c) of the Code. Please note that Lumina Foundation for Education does not make grants to (a) supporting organizations controlled by disqualified persons to Lumina, or (b) Type III supporting organizations that are not functionally integrated Type III supporting organizations (as such terms are defined in the Internal Revenue Code)

Purpose of grant
or contribution

Amount

| | | |
|---|---------|-----------|
| University of Oklahoma Foundation | General | 600 00 |
| University of Portland | General | 17,800 00 |
| University of Virginia | General | 375 00 |
| Upper Valley Habitat for Humanity | General | 1,250 00 |
| Upper Valley Land Trust | General | 750 00 |
| Upper Valley United Way | General | 750 00 |
| Vesterheim Norwegian-American Museum | General | 150 00 |
| Vigo County Education Foundation | General | 1,500 00 |
| Wellness Community - Central Indiana | General | 3,871 68 |
| Wishard Memorial Foundation, Inc | General | 2,000 00 |
| Women's Fund | General | 1,500 00 |
| World Food Program | General | 1,500 00 |
| Xavier University of Louisiana - Hurricane Relief | General | 5,000 00 |
| Yale University - Law School | General | 375 00 |
| YMCA of Greater Indianapolis | General | 3,000 00 |
| Young Audiences of Indiana, Inc | General | 1,800 00 |
| Y-Press, Inc | General | 2,100 00 |
| Zionsville Education Foundation | General | 75 00 |
| Zionsville West Middle School PTO | General | 120 00 |

\$ 50,719,616

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4766 STD Academy for Educational Development 1825 Connecticut Avenue, NW Washington, DC 20009-5721 To build partnerships among four-year and community colleges, technical schools, high schools, community-based organizations, businesses and civic organizations to improve access and success among underserved populations | \$0 | \$988,300 | \$988,300 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3849 STD Advertising Council, Inc 261 Madison Avenue, 11th Floor New York, NY 10016 To produce and disseminate a national public awareness campaign to promote greater college access for low-income students | \$1,600,000 | \$0 | \$1,075,000 | \$0 | \$0 | \$0 | \$0 | \$525,000 |
| 4630 STD American Association of State Colleges and Universities 1307 New York Avenue, NW Fifth Floor Washington, DC 20005-4701 To examine research on the Pell grant program in order to understand policy options regarding possible changes in the program and their consequences for student access and success | \$0 | \$136,000 | \$136,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4574 STD American Council on Education One Dupont Circle, NW Suite 800 Washington, DC 20036-1193 To implement outreach efforts over 10 months to complement the Know How to Go public awareness campaign | \$0 | \$870,300 | \$450,300 | \$0 | \$0 | \$0 | \$0 | \$420,000 |
| 3500 STD American Student Achievement Institute 931 25th Street Columbus, IN 47201 To prepare students for postsecondary education by increasing academic rigor and standards in high school | \$1,067,000 | \$0 | \$532,000 | \$0 | \$0 | \$0 | \$0 | \$535,000 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3940 STD American Student Achievement Institute 931 25th Street Columbus, IN 47201 To prepare students for postsecondary education by increasing academic rigor and standards in high school | \$40,000 | \$0 | \$20,000 | \$0 | \$0 | \$0 | \$0 | \$20,000 |
| 3703 STD Antioch University Seattle 2326 6th Avenue Seattle, WA 98121 To create an intergenerational model of higher education in which adult Native Americans pursue associate's degrees alongside their teenage children at Early College High Schools | \$165,000 | \$0 | \$165,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4063 STD Arkansas State University P O Box 940 State University, AR 72467-0940 To promote access to postsecondary education for at-risk high school students in the Arkansas Delta region | \$0 | \$172,800 | \$88,650 | \$0 | \$0 | \$0 | \$0 | \$84,150 |
| 4062 STD Board of Directors of Michigan State University, The Contract and Grant Administration 301 Administration Building East Lansing, MI 48824 To support the ASHE/Lumina Dissertation Fellowship Program managed by the Association for the Study of Higher Education (ASHE) | \$0 | \$900,000 | \$800,000 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 3383 STD Association of Governing Boards of Universities and Colleges One Dupont Circle Suite 400 Washington, DC 20036-1190 To help the Texas higher education system meet the goals for student participation and success established by the Texas Higher Education Plan, through regional and statewide meetings of major constituents | \$100,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 2905 STD Austin Peay State University Foundation 601 College Street University Advancement Clarksville, TN 37044 To assess trends that influence student attainment and identify policy interventions | \$203,000 | \$0 | \$203,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3063 STD Big Picture Company, Inc , The 325 Public Street Providence, RI 02905-2340 To establish a National Transitional Support Network to increase college access and graduation rates among students from Big Picture and alternative high schools | \$100,000 | \$0 | \$50,000 | \$0 | \$0 | \$0 | \$0 | \$50,000 |
| 4509 STD Board of Trustees of Illinois State University, The Research and Sponsored Programs Campus Box 3040 Normal, IL 61790-3040 To conduct research and write a book on the characteristics of today's college students and young adults who should be attending college but are not | \$0 | \$242,000 | \$242,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3639 STD Finance Project, The 1401 New York Avenue, NW Suite 800 Washington, DC 20005 To provide technical assistance to foster youth demonstration projects in Tampa, Indianapolis and Oakland | \$100,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3037 STD Trustees of Indiana University, The Research and Sponsored Programs 620 Union Drive, Room 618 Indianapolis, IN 46202-5167 To improve foster youths' postsecondary access and attainment | \$210,500 | \$0 | \$210,500 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3948 STD Brookings Institution, The 1775 Massachusetts Ave , N W Washington, DC 20036-2188 To disseminate the results of the Tax Policy Center study of federal higher education tax and spending programs and their effect on financial access to postsecondary education. | \$0 | \$65,000 | \$65,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4329 STD Brookings Institution, The 1775 Massachusetts Ave , N W Washington, DC 20036-2188 To conduct research on the impact of changes in need-based financial aid and net college prices on college-going rates of low-income youth | \$0 | \$93,700 | \$93,700 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4629 STD California Rural Legal Assistance Foundation 2210 K Street Suite 201 Sacramento, CA 95816 To provide college access information and support to low-income immigrants and their families | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3210 STD Cesar Chavez Public Policy Charter High School 709 12th Street SE Washington, DC 20003 To provide resources and support to college-bound alumni as they make the transition to college | \$17,000 | \$0 | \$17,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4255 STD College Entrance Examination Board, The 1233 20th Street NW Suite 600 Washington, DC 20036-2304 To research the effectiveness of student aid policies and programs in increasing access to and success in higher education | \$0 | \$150,150 | \$150,150 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 2921 STD Arizona Commission for Postsecondary Education 2020 North Central Suite 550 Phoenix, AZ 85004-4503 To continue support of the 2005-2007 College Goal Sunday | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4273 STD Arkansas Department of Higher Education 114 East Capitol Little Rock, AR 72201 To conduct planning for a 2007 College Goal Sunday event in Arkansas | \$0 | \$4,400 | \$4,400 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4606 STD Arkansas Department of Higher Education 114 East Capitol Little Rock, AR 72201 To support College Goal SundaySM 2006-2009 in Arkansas | \$0 | \$150,000 | \$60,000 | \$0 | \$0 | \$0 | \$0 | \$90,000 |
| 3909 STD Central Wyoming College 2660 Peck Avenue Riverton, WY 82501 To continue support of the 2006-2008 College Goal Sunday in Wyoming | \$22,600 | \$0 | \$12,400 | \$0 | \$0 | \$0 | \$0 | \$10,200 |
| 3021 STD Delaware-Washington, DC-Maryland Association of Student Financial Aid Administrators, Inc PO Box 42108 Baltimore, MD 21284-2108 To work toward sustained support of the 2005-2007 College Goal Sunday in Delaware, Maryland and the District of Columbia | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4569 STD Finance Authority of Maine P. O. Box 949 Augusta, ME 04332-0949 To continue support to the 2007-2009 College Goal SundaySM program in Maine | \$0 | \$50,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 3859 STD Foundation for Florida's Community Colleges, The 325 West Gaines Street Suite 1314 Tallahassee, FL 32399-0400 To support College Goal Sunday 2006-2008 in Florida | \$133,400 | \$0 | \$67,600 | \$0 | \$0 | \$0 | \$0 | \$65,800 |
| 4643 STD Illinois Association of Student Financial Aid Administrators, Inc c/o SIU School of Medicine P. O. Box 19624 Springfield, IL 62794 To continue to support College Goal SundaySM 2007-2009 in Illinois | \$0 | \$50,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 2974 STD Indiana Student Financial Aid Association IUPUI Indianapolis, IN 46202 To continue support of the 2005-2007 College Goal Sunday in Indiana | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3013 STD Kansas Association of Student Financial Aid Administrators (KASFAA) Ottawa University 1001 South Cedar Ottawa, KS 66067 To work toward sustained support of the 2005-2007 College Goal Sunday in Kansas | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3014 STD Kentucky Association of Student Financial Aid Administrators (KASF AA) c/o University of Louisville Financial Aid Office Louisville, KY 40292 To work toward sustained support of the 2005-2007 College Goal Sunday in Kentucky | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3044 STD Massachusetts Association of Student Financial Aid Administrators P O Box 66003 Auburndale, MA 02466-0001 To support College Goal Sunday 2005-2007 in Massachusetts | \$67,100 | \$0 | \$67,100 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3896 STD Minnesota Higher Education Services Office 1450 Energy Park Drive Suite 350 St Paul, MN 55108-5227 To support College Goal Sunday 2006-2008 in Minnesota | \$137,000 | \$0 | \$69,600 | \$0 | \$0 | \$0 | \$0 | \$67,400 |
| 4624 STD Missouri Association of Student Financial Aid Personnel One University Boulevard 327 MSC St Louis, MO 63121 To continue College Goal SundaySM 2007-2009 in Missouri | \$0 | \$50,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 2540 STD National Association of Student Financial Aid Administrators 1101 Connecticut Avenue, NW Suite 1100 Washington, DC 20036-4374 To assume the managerial and administrative responsibility for coordinating the maintenance, expansion and evaluation of College Goal Sunday over a three-year period | \$208,000 | \$0 | \$208,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3465 STD National Association of Student Financial Aid Administrators 1101 Connecticut Avenue, NW Suite 1100 Washington, DC 20036-4374 To support additional activities not covered in the three-year grant for the daily management of College Goal Sunday SM | \$68,400 | \$0 | \$68,400 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4622 STD National Association of Student Financial Aid Administrators 1101 Connecticut Avenue, NW Suite 1100 Washington, DC 20036-4374 To support College Goal SundaySM 2006-2009 in Georgia. | \$0 | \$125,600 | \$60,800 | \$0 | \$0 | \$0 | \$0 | \$64,800 |
| 3873 STD New Jersey Association of Student Financial Aid Administrators Brookdale Community College 765 Newman Springs Road Lincroft, NJ 07061 To support College Goal Sunday 2006-2008 in New Jersey. | \$64,300 | \$0 | \$32,650 | \$0 | \$0 | \$0 | \$0 | \$31,650 |
| 4303 STD New York State Financial Aid Administration Association PMB #3204736 Onondaga Boulevard Syracuse, NY 13219-3303 To conduct planning for a 2007 College Goal Sunday in New York | \$0 | \$4,500 | \$4,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4623 STD New York State Financial Aid Administrators Association PMB #3204736 Onondaga Boulevard Syracuse, NY 13219-3303 To support College Goal SundaySM 2006-2009 in New York | \$0 | \$150,000 | \$65,000 | \$0 | \$0 | \$0 | \$0 | \$85,000 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4325 STD North Carolina Community College System 200 West Jones Street MSC 5001 Raleigh, NC 27699-5001 To conduct planning for a 2007 College Goal Sunday in North Carolina | \$0 | \$4,500 | \$4,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4272 STD Northwest Education Loan Association 190 Queen Anne Avenue North, Suite 300 Seattle, WA 98109 To conduct planning for a 2007 College Goal Sunday event in Washington | \$0 | \$4,300 | \$4,300 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4611 STD Northwest Education Loan Association 190 Queen Anne Avenue North, Suite 300 Seattle, WA 98109 To support College Goal SundaySM 2006-2009 in Washington | \$0 | \$149,700 | \$107,950 | \$0 | \$0 | \$0 | \$0 | \$41,750 |
| 4092 STD Oklahoma State Regents for Higher Education 655 Research Parkway Suite 200 P O Box 108850 Oklahoma City, OK 73104-3603 To continue support of the 2006 College Goal Sunday in Oklahoma | \$0 | \$25,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4275 STD Oregon Student Assistance Commission 1500 Valley River Drive Suite 100 Eugene, OR 97401 To conduct a College Goal Sunday planning grant in Oregon | \$0 | \$3,900 | \$3,900 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4608 STD Oregon Student Assistance Commission 1500 Valley River Drive Suite 100 Eugene, OR 97401 To support College Goal SundaySM 2006-2009 in Oregon | \$0 | \$142,600 | \$71,300 | \$0 | \$0 | \$0 | \$0 | \$71,300 |
| 4589 STD Pacific Financial Aid Association P O Box 235002 Honolulu, HI 96823 To continue to support College Goal SundaySM 2007-2009 in Hawaii | \$0 | \$50,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4588 STD Partnership for Learning 321 North Pine Street Lansing, MI 48933 To continue support of College Goal SundaySM 2007-2009 in Michigan | \$0 | \$50,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4274 STD Regis University 3333 Regis Boulevard Denver, CO 80221-1099 To conduct planning for a 2007 College Goal Sunday event in Colorado | \$0 | \$3,800 | \$3,800 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4607 STD Regis University 3333 Regis Boulevard Denver, CO 80221-1099 To support College Goal SundaySM 2007-2009 in Colorado | \$0 | \$133,300 | \$48,300 | \$0 | \$0 | \$0 | \$0 | \$85,000 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4276 STD South Carolina Commission on Higher Education 1333 Main Street Suite 200 Columbia, SC 29201 To conduct a planning grant to implement College Goal Sunday in South Carolina | \$0 | \$4,500 | \$4,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4609 STD South Carolina Commission on Higher Education 1333 Main Street Suite 200 Columbia, SC 29201 To support College Goal Sunday SM 2007-2009 in South Carolina | \$0 | \$144,700 | \$51,400 | \$0 | \$0 | \$0 | \$0 | \$93,300 |
| 4249 STD South Dakota Association of Student Financial Aid Administrators 300 East 6th Street Sioux Falls, SD 57103-7020 To conduct a planning grant to implement College Goal Sunday in South Dakota | \$0 | \$4,500 | \$4,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3080 STD State of Alaska 707 A Street Suite 206 Anchorage, AK 99501 To support College Goal Sunday 2005-2007 in Alaska | \$70,000 | \$0 | \$70,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3045 STD Student Assistance Foundation of Montana 2500 Broadway Helena, MT 59601 To support College Goal Sunday 2005-2007 in Montana | \$41,800 | \$0 | \$41,800 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3858 STD Tennessee Higher Education Commission 404 James Robertson Parkway Suite 1900 Nashville, TN 37243 To support College Goal Sunday 2006-2008 in Tennessee | \$107,600 | \$0 | \$55,600 | \$0 | \$0 | \$0 | \$0 | \$52,000 |
| 3878 STD Texas A&M University Department of Student Financial Aid P. O. Box 30016 College Station, TX 77842-3016 To support College Goal Sunday 2006-2008 in Texas | \$116,400 | \$0 | \$6,900 | \$0 | \$0 | \$0 | \$0 | \$109,500 |
| 3087 STD University and Community College System of Nevada 755 East Flamingo Drive Las Vegas, NV 89119 To support College Goal Sunday 2005-2007 in Nevada | \$43,000 | \$0 | \$43,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4610 STD University of Sioux Falls 1101 West 22nd Street Sioux Falls, SD 57105-1699 To support College Goal SundaySM 2006-2009 in South Dakota | \$0 | \$106,300 | \$36,200 | \$0 | \$0 | \$0 | \$0 | \$70,100 |
| 3936 STD Wisconsin Association of Student Financial Aid Administrators 300 Seeward Street P O Box 248 Ripon, WI 54971 To support College Goal Sunday 2006-2008 in Wisconsin | \$109,100 | \$0 | \$61,000 | \$0 | \$0 | \$0 | \$0 | \$48,100 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 2842 STD College Summit, Inc. 1763 Columbia Road, NW Second Floor Washington, DC 20009 To enroll more promising, low-income youth in college and develop support strategies to increase college enrollment over time | \$280,000 | \$0 | \$280,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3893 STD Council for Adult and Experiential Learning (CAEL) 55 East Monroe Suite 1930 Chicago, IL 60603 To inform sustainable federal and state-based Lifelong Learning Account policy efforts | \$0 | \$850,000 | \$515,585 | \$0 | \$0 | \$0 | \$0 | \$334,415 |
| 4135 STD Council for Adult and Experiential Learning (CAEL) 55 East Monroe Suite 1930 Chicago, IL 60603 To support Stage One of the development of a comparative analysis of state performance on adult learning to increase the awareness of policy-makers and other stakeholders of the role played by adult learning systems in meeting educational and workforce needs | \$0 | \$96,000 | \$96,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2210 STD Education Development Center, Inc. 55 Chapel Street Newton, MA 02458-1060 To provide Hispanic parents and educators of middle-grades students with information about how to prepare their children for postsecondary education | \$215,370 | \$0 | \$215,370 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4126 STD Education Development Center, Inc 55 Chapel Street Newton, MA 02458-1060 To evaluate how secondary schools engage Hispanic families to support increased student educational attainment and improved preparation for postsecondary education. | \$0 | \$299,300 | \$161,000 | \$0 | \$0 | \$0 | \$0 | \$138,300 |
| 3832 STD Education Resources Institute, Inc , The 31 St. James Avenue, 6th Floor Boston, MA 02116 To support the Pathways to College Network in developing and executing a media campaign to improve college access and success. | \$200,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 4152 STD Education Resources Institute, Inc , The 31 St James Avenue, 6th Floor Boston, MA 02116 To create a partnership between the Indiana Pathways to College Network and the National Pathways to College Network that maximizes their joint capacity to deliver online research and other resources to inform, enhance and support efforts to improve college access and success for underserved students | \$0 | \$420,900 | \$320,900 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 4613 STD Education Resources Institute, Inc , The 31 Saint James Avenue Fourth Floor Boston, MA 02116-4108 To develop Web-based tools for evaluating pre-college access programs and to support the Pathways to College Network research program. | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4300 STD Excelencia in Education, Inc 1752 N Street Northwest 6th Floor Washington, DC 20036 To examine the impact on Latino students of the affordability of the higher education system | \$0 | \$199,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$49,000 |
| 4420 STD Finance Project, The 1401 New York Avenue, NW Suite 800 Washington, DC 20005 To design and implement an outcome evaluation of 16 grants funded through Lumina Foundation's Breaking the Cycle program | \$0 | \$258,750 | \$195,000 | \$0 | \$0 | \$0 | \$0 | \$63,750 |
| 4638 STD Finance Project, The 1401 New York Avenue, NW Suite 800 Washington, DC 20005 To provide capacity building support for the organizations participating in the Breaking the Cycle cluster evaluation | \$0 | \$18,300 | \$18,300 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3026 STD Foundation for Appalachian Ohio, The 36 Public Square P.O Box 456 Nelsonville, OH 45764 To increase the rate of access and success of Appalachian Ohio citizens in achieving postsecondary education | \$110,000 | \$0 | \$60,000 | \$0 | \$0 | \$0 | \$0 | \$50,000 |
| 4778 STD Hawthorne Social Service Association, Inc. 2440 West Ohio Street Indianapolis, IN 46222 To compensate the grantee for allowing Lumina Foundation to photograph community center clients for the Web site | \$0 | \$1,000 | \$1,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

Annual Report Financial Information - 2006

| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4645 STD Illinois State University Center for the Study of Education Policy 320 DeGarmo Hall Campus Box 5900 Normal, IL 61790-5900 To support the Higher Education Funding and Student Financial Aid Conference. | \$0 | \$9,000 | \$9,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1967 STD Illinois Student Assistance Commission 500 West Monroe Street Third Floor Springfield, IL 62704-1876 To study the effects of Illinois' need-based Monetary Award Program on student access and retention | \$20,000 | \$0 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$10,000 |
| 4254 STD Louisiana Board of Regents 1201 North Third Street, Suite 6-200 P O Box 3677 Baton Rouge, LA 70802 To support a strategic planning process for higher education in Louisiana | \$0 | \$700,000 | \$400,000 | \$0 | \$0 | \$0 | \$0 | \$300,000 |
| 4500 STD Jobs for the Future, Inc 88 Broad Street Eighth Floor Boston, MA 02110 To plan, manage and implement "Making Opportunity Affordable," an initiative designed to make higher education affordable, of high quality, and accessible to more students | \$0 | \$10,250,000 | \$2,000,000 | \$0 | \$0 | \$0 | \$0 | \$8,250,000 |
| 4007 STD Manufacturing Institute, The 1331 Pennsylvania Avenue, Northwest Suite 600 Washington, DC 20004 To catalyze business leadership in support of policies promoting college accountability, affordability, access and success | \$0 | \$537,900 | \$300,000 | \$0 | \$0 | \$0 | \$0 | \$237,900 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4472 STD Maricopa County Community College District Foundation 2411 West 14th Street Tempe, AZ 85281-6942 To determine what program practices enhance academic achievement and persistence for at-risk high school and college students | \$0 | \$334,750 | \$72,750 | \$0 | \$0 | \$0 | \$0 | \$262,000 |
| 2359 STD Maya Angelou Public Charter School, The 1851 9th Street, NW Washington, DC 20001 To provide resources and support to college-bound alumni as they transition to and attend college. | \$17,000 | \$0 | \$17,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4639 STD Maya Angelou Public Charter School, The 1851 9th Street, NW Washington, DC 20001 To provide travel and conference support for the Maya Angelou project director to attend the 2006 NCAN conference and Lumina Foundation's sponsored McCabe convening | \$0 | \$1,585 | \$1,585 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4352 STD African-American Male Achievers Network 6709 La Cienega Boulevard, Suite 920 Los Angeles, CA 90045 To provide pre-college access services to 100 middle and high school, African-American male students in Los Angeles. | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4129 STD Al Wooten Jr Youth and Adult Cultural Education Center 9106 South Western Avenue Los Angeles, CA 90047 To provide pre-college access services to 200 middle and high school students, including 80 African-American males in Los Angeles | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4349 STD Bank Street College of Education 610 West 112 Street New York, NY 10025 To provide pre-college access services to 330 middle and high school students, including 70 African-American males in New York City, NY. | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4355 STD Board of Regents of the University System of Georgia 270 Washington Street, Southwest Atlanta, GA 30334 To provide pre-college access services for as many as 380 students, including 220 African-American males in various university programs | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4144 STD Calvin College 3201 Burton Street, Southeast Grand Rapids, MI 49546 To provide pre-college access services to 300 middle and high school students, including 150 African-American males in Grand Rapids, MI | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 3736 STD Chattanooga-Hamilton County Public Education Foundation 100 East Tenth Street Suite 500 Chattanooga, TN 37402 To provide year-round access services to 120 high school seniors in Chattanooga, TN | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4358 STD Clemson University Foundation 110 Daniel Drive Clemson, SC 29634 To provide pre-college access services to 130 African-American middle school males in Clemson, SC | \$0 | \$99,800 | \$74,850 | \$0 | \$0 | \$0 | \$0 | \$24,950 |

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|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3580 STD Commonwealth Corporation The Schrafft Center 529 Main Street, Suite 110 Boston, MA 02129 To provide pre-college access services to 130 African-American males in Providence, RI, and Brockton, MA | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4221 STD Cranbrook Educational Community 520 Lone Pine Road P O Box 801 Bloomfield Hills, MI 48303-0801 To provide direct access services to 230 high school students, including 95 African-American males in Bloomfield Hills, MI. | \$0 | \$45,000 | \$33,750 | \$0 | \$0 | \$0 | \$0 | \$11,250 |
| 4361 STD Crossroads Foundation 2915 Webster Avenue Pittsburgh, PA 15219 To provide pre-college access services to 165 middle and high school African-American males in Pittsburgh, PA | \$0 | \$98,700 | \$74,025 | \$0 | \$0 | \$0 | \$0 | \$24,675 |
| 4363 STD Dillard University 1555 Poydras Street Suite 1200 New Orleans, LA 70112 To provide pre-college access services to 100 middle and high school students, including 50 African-American males in New Orleans, LA | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 2898 STD Drury University 900 North Benton Street Springfield, MO 65802 To support access programs for 725 underserved middle and high school students in Springfield, MO | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3475 STD Gads Hill Center 1919 West Cullerton Street Chicago, IL 60608-2697 To support access programs for 95 high school students from Latino immigrant families in Chicago, IL | \$23,875 | \$0 | \$23,875 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4153 STD Groundwork, Inc 595 Sutter Avenue Brooklyn, NY 11207 To provide pre-college access services to 140 high school students, including 50 African-American males in Brooklyn, NY. | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4033 STD Harlem Educational Activities Fund, Inc 2090 Seventh Avenue, 10th Floor New York, NY 10027 To provide pre-college access services to 310 youth, including 127 African-American males in New York City, NY | \$0 | \$99,000 | \$74,250 | \$0 | \$0 | \$0 | \$0 | \$24,750 |
| 4134 STD Harlem Reviving Baseball in Inner Cities (RBI) 333 East 100th Street, Ground Floor New York, NY 10029 To provide pre-college access services to 550 students, including 85 African-American males in East Harlem, NY | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 2416 STD Horizons National Student Enrichment Program, Inc 33 East 33rd Street Indianapolis, IN 46205 To provide access and academic enrichment programming to 192 students in the Indianapolis Public Schools | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3811 STD Internationals Network for Public Schools, Inc 151 West 30th Street 10th Floor New York, NY 10001 To support access among 800 English as Second Language high school students in New York City, NY | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3346 STD Lewiston High School 156 East Avenue Lewiston, ME 04240 To provide pre-college access services to 800 underserved high school students in Lewiston, ME | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3270 STD LINK Unlimited 7759 South Eberhart Avenue Chicago, IL 60619 To provide access services to 140 African-American high school students in Chicago, IL | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4151 STD MATCH School Foundation, Inc , The 1001 Commonwealth Avenue Boston, MA 02215 To provide pre-college access services to 130 high school students, including 50 African-American males in Boston, MA | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4227 STD National College Access Network, Inc. 1422 Euclid Avenue Suite 1548 Cleveland, OH 44115 To convene the McCabe grantees for professional development and capacity building | \$0 | \$86,700 | \$86,700 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3461 STD National Council for Community and Education Partnerships 1400 20th Street, NW Suite G-1 Washington, DC 20036 To convene the new McCabe grantees in 2005-2007 | \$365,500 | \$0 | \$179,500 | \$0 | \$0 | \$0 | \$0 | \$186,000 |
| 4626 STD National Council for Community and Education Partnerships 1400 20th Street, NW Suite G-1 Washington, DC 20036 To cover increased costs for the 2006 McCabe new grantee convening | \$0 | \$2,000 | \$2,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4746 STD National Council for Community and Education Partnerships 1400 20th Street, NW Suite G-1 Washington, DC 20036 To purchase 30 copies of the book "African American Men in College" for each McCabe participant in the 2006 training | \$0 | \$1,500 | \$1,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3814 STD National League of Cuban-Americans Community-based Centers Education Opportunity Center 3000 South Wayne Fort Wayne, IN 46807 To provide direct access services to 30 eighth- and ninth-grade underserved students in Fort Wayne, IN | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3572 STD New Heights Youth, Inc 2336 Andrews Avenue Fifth Floor Bronx, NY 10468 To engage 140 underserved middle and high school youth in college preparation through sports and leadership | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 2838 STD Northeastern University 135 Richards Hall 360 Huntington Avenue Boston, MA 02115-5000 To support pre-college access for 59 urban middle and high school students in Boston, MA | \$24,300 | \$0 | \$24,300 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2857 STD Orange County Bar Foundation, Inc P O Box 18498 Irvine, CA 92623-8498 To assist 45 low-income, female Latino students to access higher education through a mentoring program | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3300 STD Philadelphia Education Fund Seven Benjamin Franklin Parkway Suite 700 Philadelphia, PA 19103 To support additional transition and access services to 150 seniors in Philadelphia, PA | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3389 STD Rainier Scholars 2100 24th Avenue South Suite 210 Seattle, WA 98144 To support direct access services for 97 underserved middle and high school students in Seattle, WA | \$20,000 | \$0 | \$20,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4385 STD Research Foundation of CUNY of Medgar Evers College 1650 Bedford Avenue Brooklyn, NY 11225 To provide direct-access services to 112 formerly incarcerated youth, including 50 African-American males in Brooklyn, NY | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3379 STD San Jose Conservation Corps & Charter School 2650 Senter Road San Jose, CA 95111 To provide direct access services for 250 Latino high school students in San Jose, CA | \$18,750 | \$0 | \$18,750 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3160 STD Sponsors for Educational Opportunity 55 Exchange Place New York, NY 10005 To provide access services to underserved students in two additional high schools in New York City | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3460 STD University of Arizona Office of Early Academic Outreach Main Gate Center, Room 501 P.O. Box 210158 Tucson, AZ 85721 To support pre-college access for 1,500 middle and high school students in Tucson, Arizona | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 3459 STD University of Texas - Austin Gebauer 4 208 1 University Station, G6000 Austin, TX 78712 To support new Breakthrough access programs for 380 middle school students at program sites in Austin, Texas, Denver, Colorado, Manchester, New Hampshire, and New Orleans, Louisiana | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4403 STD Urban Prep Academies 420 North Wabash Suite 203 Chicago, IL 60611 To provide pre-college access services to 320 high-school-aged African-American males in Chicago, IL | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3111 STD Wisconsin Foundation for Independent Colleges, Inc , The 735 North Water Street Suite 600 Milwaukee, WI 53202-4100 To provide pre-college access services to 130 high school students in Milwaukee, WI | \$23,000 | \$0 | \$23,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4039 STD Young Mens Christian Association of Harrisburg 2135 North 6th Street Harrisburg, PA 17110 To provide direct access services to 400 middle and high school students, including 150 African-American males in Harrisburg, Pennsylvania | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 3491 STD MDRC 16 East 34th Street New York, NY 10016-4326 To document and evaluate the implementation of the Dreamkeepers Emergency Financial Aid program to Scholarship America and to the American Indian College Fund | \$130,280 | \$0 | \$68,130 | \$0 | \$0 | \$0 | \$0 | \$62,150 |
| 3626 STD Michigan State University College of Social Science 254 Baker Hall East Lansing, MI 48824-1118 To examine the role public historically black colleges and universities play in access and attainment for African-American students | \$30,000 | \$0 | \$30,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4030 STD NALEO Educational Fund 1122 West Washington Boulevard Third Floor Los Angeles, CA 90015 To support Latino policymakers to develop more effective education policy at local and state levels that will increase opportunities for Latinos to enter and complete college | \$0 | \$200,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$50,000 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4561 STD National Association of Secondary School Principals 1904 Association Drive Reston, WV 20191-1537 To survey perceptions of eighth-grade students about the process of preparing for college | \$0 | \$95,000 | \$95,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 1914 STD National Association of State Student Grant and Aid Programs Higher Education Coordinating Board P O Box 43430 917 Lakendge Way Olympia, WA 98504-3430 To make the NASSGAP survey and reports more accessible and promote their widespread use | \$20,000 | \$0 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$10,000 |
| 3980 STD National Center on Education and the Economy 555 13th Street, NW Suite 500 West Washington, DC 20004 To analyze the relationship of education to the rapidly changing dynamics of the global economy in order to identify the best educational strategies worldwide that can raise the productivity and effectiveness of the U S educational system | \$0 | \$400,000 | \$400,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3799 STD National Coalition of Community Foundations for Youth 1055 Broadway Suite 130 Kansas City, MO 64105 To help five counties in Indiana build, coordinate and strengthen community supports to increase the postsecondary access and success of at-risk youth | \$300,000 | \$0 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$150,000 |
| 2746 STD National Conference of State Legislatures 7700 East First Place Denver, CO 80230-7143 To increase state legislators' awareness of issues and strategies related to accessibility and affordability of public higher education | \$123,500 | \$0 | \$123,500 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3102 STD National Equity Center, The, Inc P O Box 1847 Washington, DC 20013 To increase the number of underserved students who enroll in and graduate from postsecondary institutions and become advocates to help underserved students in the future | \$100,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3576 STD National Governors Association Center for Best Practices Hall of the States 444 North Capitol Street Suite 267 Washington, DC 20001-1012 To build state-wide longitudinal K-16 data systems | \$250,000 | \$0 | \$250,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3286 STD National Public Radio 635 Massachusetts Avenue, NW Washington, DC 20001-3753 To broaden awareness of public and institutional policy-makers about issues of postsecondary education student access and success. | \$170,000 | \$0 | \$170,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4311 STD National Scholarship Providers Association 101 Monroe Street Denver, CO 80206 To develop a database of private scholarship providers in order to promote greater access to postsecondary education | \$0 | \$60,000 | \$60,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2799 STD National Youth Employment Coalition 1836 Jefferson Place, NW Washington, DC 20008 To develop a national policy framework, informed by effective practice, to serve out-of-school youth as they transfer from youth employment programs to colleges and state universities. | \$193,380 | \$0 | \$193,380 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
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| Access | | | | | | | | |
| 4798 STD National Youth Employment Coalition 1836 Jefferson Place, NW Washington, DC 20008 To support NYEC's participation in a communications leadership institute for nonprofit organizations | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3929 STD New England Board of Higher Education 45 Temple Place Boston, MA 02111-1305 To support development of a strategic action plan by the New England Board of Higher Education to strengthen the organization's capacity to engage key constituents, assess regional education needs and improve higher education policy in the New England states | \$0 | \$77,000 | \$77,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4148 STD New Schools Venture Fund 49 Stevenson Street Suite 575 San Francisco, CA 94105 To develop a new rankings-based system of higher education accountability | \$0 | \$91,800 | \$91,800 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4735 STD Ohio College Access Network 41 South High Street Suite 1650 Columbus, OH 43215 To implement the Know How to Go Campaign in Ohio | \$0 | \$200,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 4155 STD OMG Center for Collaborative Learning 1528 Walnut Street, Suite 805 Philadelphia, PA 19102 To evaluate the second, three-year cycle of the McCabe Fund program (years 2005 through 2007) and build evaluation capacity | \$0 | \$496,900 | \$496,900 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
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| Access | | | | | | | | |
| 4210 STD OMG Center for Collaborative Learning 1528 Walnut Street, Suite 805 Philadelphia, PA 19102 To evaluate the implementation phase of the Partnerships for College Access and Success program | \$0 | \$386,800 | \$230,000 | \$0 | \$0 | \$0 | \$0 | \$156,800 |
| 4603 STD OMG Center for Collaborative Learning 1528 Walnut Street, Suite 805 Philadelphia, PA 19102 To expand the work of the McCabe Fund's grantee evaluation. | \$0 | \$101,700 | \$101,700 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4535 STD Oregon Community Foundation, The 1221 SW Yamhill, No 100 Portland, OR 97205 To improve higher education access and success in Oregon | \$0 | \$85,000 | \$85,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3658 STD Posse Foundation, Inc , The 14 Wall Street Suite 8A-60 New York, NY 10005 To expand the Posse program to more universities and students | \$249,800 | \$0 | \$249,800 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3312 STD Project GRAD USA 1100 Louisiana Suite 450 Houston, TX 77002 To build an efficient and sustainable college access system for underserved students | \$100,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4447 STD Project GRAD USA 1100 Louisiana Suite 450 Houston, TX 77002 To develop a national parent and community engagement program to increase college access | \$0 | \$385,000 | \$285,000 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 3517 STD Regents of the University of California, The Graduate School of Education and Information Studies 3101A Moore Hall, Box 951521 Box 951521 Los Angeles, CA 90095-1521 To examine national and state level data regarding African-American males' postsecondary access and success | \$125,000 | \$0 | \$125,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2579 STD Regents of the University of Michigan Office of Contract Administration 2044 Wolverine Tower 3003 South State Street Room 1054 Ann Arbor, MI 48109-1274 To fund research to address major theoretical and practical knowledge gaps regarding low rates of participation and achievement in higher education among African-American males | \$70,000 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$70,000 |
| 3073 STD Regents of the University of Michigan Office of Contract Administration 2044 Wolverine Tower 3003 South State Street Room 1054 Ann Arbor, MI 48109-1274 To develop a replicable community action model for addressing local issues that shape educational access and attainment to higher education | \$492,288 | \$0 | \$253,835 | \$0 | \$0 | \$0 | \$0 | \$238,453 |

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|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3677 STD Regents of the University of Michigan 3003 South State Street Room 1054 Ann Arbor, MI 48109-1274 To develop a refined approach to reporting on state financial policy indicators. | \$0 | \$38,900 | \$38,900 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3505 STD Sagamore Institute for Policy Research (SIPR) 1630 North Meridian Street Suite 450 Indianapolis, IN 46202 To provide policy research, convenings and state-based strategies that address the rising costs of college | \$50,000 | \$0 | \$50,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3211 STD SEED Public Charter School of Washington, D C , The 4300 C Street, SE Washington, DC 20019 To provide resources and support to college-bound alumni as they make the transition to college | \$17,000 | \$0 | \$17,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4640 STD SEED Public Charter School of Washington, D C , The 4300 C Street, SE Washington, DC 20019 To provide travel and conference support for SEED program participants to attend the 2006 NCAN Conference and Lumina Foundation's sponsored McCabe convening | \$0 | \$1,555 | \$1,555 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4432 STD Social Science Research Council, The 810 Seventh Avenue, 31st Floor New York, NY 10019 To conduct research on the effect of institutional characteristics, course-taking patterns, and social and academic factors on the learning outcomes of disadvantaged students | \$0 | \$160,000 | \$120,000 | \$0 | \$0 | \$0 | \$0 | \$40,000 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 4749 STD State Higher Education Executive Officers 3035 Center Green Drive Suite 100 Boulder, CO 80301-2251 To support the Spellings Commission Summit for state policy and higher education leaders | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3518 STD Teachers College of Columbia University 525 West 120th Street Box 127 New York, NY 10027 To assist journalists in producing fair, accurate and insightful coverage of postsecondary education access and success | \$137,000 | \$0 | \$137,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3188 STD Trustees of the University of Pennsylvania 3451 Walnut Street Room P-221 Philadelphia, PA 19104 To develop IT-based systems to support at-risk young adult learners to enter and succeed in postsecondary education | \$200,000 | \$0 | \$200,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4163 STD Twenty-First Century Foundation, The 132 West 112th Street Lower Level New York, NY 10026 To support the development of programs and services to address the educational access and success of African-American men and boys | \$0 | \$300,000 | \$200,000 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 4091 STD U S. Department of Education 400 Maryland Avenue, Southwest Washington, DC 20202 To support the Secretary of Education's Commission on the Future of Higher Education | \$0 | \$250,000 | \$250,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3965 STD University of Arizona Office of Community Relations University Services Building, 414 P O Box 210158 Tucson, AZ 85721-0158 To provide postsecondary educational programs and services to Spanish-speaking youth and adults in the United States | \$0 | \$400,000 | \$300,000 | \$0 | \$0 | \$0 | \$0 | \$100,000 |
| 3778 STD University of Georgia Research Foundation, Inc 617 Boyd Graduate Studies Research Center University of Georgia Athens, GA 30602-7411 To analyze the benefits of the Western Undergraduate Exchange Program for students, institutions and states | \$0 | \$53,200 | \$53,200 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3589 STD University of North Carolina - Chapel Hill 300 Pettigrew Hall CB 2300 P O Box 1080 Chapel Hill, NC 27514-1080 To support a national forum, The Politics of Inclusion Higher Education at a Crossroad, which will highlight recent efforts by universities to increase participation by economically-disadvantaged students | \$0 | \$50,000 | \$50,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3874 STD University of Southern California Department of Contracts & Grants 837 W Downey Way, STO 330 Los Angeles, CA 90089-1147 To increase Individual Development Account use for educational purposes | \$0 | \$530,100 | \$254,405 | \$0 | \$0 | \$0 | \$0 | \$275,695 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3912 STD University of Texas at Dallas P.O. Box 830688 GC 21 Richardson, TX 75083-0688 To develop college readiness, transition and success measures for Texas public high schools | \$0 | \$83,500 | \$83,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4548 STD Urban Institute, The 2100 M Street, Northwest Washington, DC 20037 To study the impact of postsecondary education programs on prisoners | \$0 | \$7,500 | \$7,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4480 STD Washington University in St. Louis Center for Social Development George Warren Brown School of Social Work Campus Box 1196 One Brookings Drive St. Louis, MO 63130-4899 To develop policy recommendations and support for Children's Savings Accounts dedicated to postsecondary education. | \$0 | \$300,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$150,000 |
| 4533 STD Western Governors University 4001 South 700 East Suite 700 Salt Lake City, UT 84107-2533 To study the characteristics and experiences of underserved populations at the Western Governors University, to determine success and risk factors in their academic progress, and test changes in delivery mechanisms to enhance their rates of program completion | \$0 | \$400,000 | \$0 | \$0 | \$0 | \$0 | \$0 | \$400,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|---------------|-----------|-----------|----------------|----------------|---------------|-----------|-------------|
| Access | | | | | | | | |
| 4149 STD Western Interstate Commission for Higher Education P O Box 9752 3035 Center Green Drive Boulder, CO 80301-9752 To expand the scope of the current grant on accelerated learning options by convening a national policy forum and developing a post-summit report with recommendations | \$0 | \$75,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4444 STD What Kids Can Do, Inc P O Box 603252 Providence, RI 02906 To build collegiate readiness and awareness and to promote collegiate success among low-income and first-generation students. | \$0 | \$28,000 | \$28,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4086 STD Women In Government, Ltd 2600 Virginia Avenue, NW Suite 709 Washington, DC 20037-1905 To support ongoing policy education work among state legislators surrounding higher education access and success. | \$0 | \$252,000 | \$252,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4483 STD Year Up, Inc. 93 Summer Street Fifth Floor Boston, MA 02110 To provide urban young adults with the skills and experiences needed to pursue postsecondary education and careers | \$0 | \$500,000 | \$270,000 | \$0 | \$0 | \$0 | \$0 | \$230,000 |
| 4712 STD YMCA of the USA 101 North Wacker Drive Chicago, IL 60606 To provide local and national support to the Know How to Go college access campaign by assisting students through YMCA programs | \$0 | \$110,000 | \$86,600 | \$0 | \$0 | \$0 | \$0 | \$23,400 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Access | | | | | | | | |
| 3400 STD | \$295,000 | \$0 | \$145,000 | \$0 | \$0 | \$0 | \$0 | \$150,000 |
| YouthBuild U S A | | | | | | | | |
| 58 Day Street | | | | | | | | |
| P.O. Box 440322 | | | | | | | | |
| Somerville, MA 02144 | | | | | | | | |
| To create a comprehensive approach at seven local YouthBuild program sites to empower low-income, disconnected students to enter and succeed in college | | | | | | | | |
| Total for Access | \$9,612,243 | \$27,077,990 | \$20,921,695 | \$0 | \$0 | \$0 | \$0 | \$15,768,538 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Adult Learners | | | | | | | | |
| 3283 STD Alverno College 3400 South 43rd Street P O Box 343922 Milwaukee, WI 53234-3922 To improve student success, retention and degree completion at two-year institutions through ability-based learning models. | \$336,479 | \$0 | \$163,659 | \$0 | \$0 | \$0 | \$0 | \$172,820 |
| 3740 STD Corporation for a Skilled Workforce 900 Victors Way Suite 350 Ann Arbor, MI 48108 To assess the potential of employer-sponsored education programs for increasing Hispanic male immigrants' access to and success in college. | \$51,400 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$51,400 |
| 2845 STD Council for Adult and Experiential Learning (CAEL) 55 East Monroe Suite 1930 Chicago, IL 60603 To increase and expand adult students' attainment in community colleges by improving institutional effectiveness and state policies that affect adults' postsecondary access and success. | \$262,510 | \$0 | \$262,510 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3098 STD Midwestern Higher Education Compact 1300 South Second Street Suite 130 Minneapolis, MN 55454-1079 To provide citizens of Midwestern states an opportunity to participate and succeed in all levels of the education system | \$203,500 | \$0 | \$101,760 | \$0 | \$0 | \$0 | \$0 | \$101,740 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|------------------|--------------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Adult Learners | | | | | | | | |
| 1653 STD Regis University 3333 Regis Boulevard Denver, CO 80221-1099 To establish a self-sufficient network of colleges and universities with accelerated degree programs to collaborate and enhance the learning, persistence and degree completion of working adults | \$196,335 | \$0 | \$196,335 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3954 STD University of Virginia 405 Emmet Street South PO Box 400268 Charlottesville, VA 22904 To continue to inform policy and practice related to adult learners | \$0 | \$798,500 | \$500,000 | \$0 | \$0 | \$0 | \$0 | \$298,500 |
| 3159 STD World Education, Inc 44 Farnsworth Street Boston, MA 02210 To provide support for the National College Transition Network to help GED recipients and other low-income adults enter and succeed in college | \$120,000 | \$0 | \$120,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Total for Adult Learners | \$1,170,224 | \$798,500 | \$1,344,264 | \$0 | \$0 | \$0 | \$0 | \$624,460 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3599 STD Alamo Community College District 201 West Sheridan Street San Antonio, TX 78204-1429 To implement institutional change in the Achieving the Dream initiative | \$300,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| 3712 STD American Association of Community Colleges One Dupont Circle, NW Suite 410 Washington, DC 20036 To achieve student success in community colleges through participation as a partner in the implementation of the Achieving the Dream initiative | \$3,000,000 | \$0 | \$1,100,000 | \$0 | \$0 | \$0 | \$0 | \$1,900,000 |
| 4487 STD American Association of Community Colleges One Dupont Circle, NW Suite 410 Washington, DC 20036 To support the participation of selected community colleges in Pennsylvania and Washington State in the Achieving the Dream initiative | \$0 | \$889,600 | \$889,600 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4547 STD American Association of Community Colleges One Dupont Circle, NW Suite 410 Washington, DC 20036 To further the goals of the Community College Affinity Partnership | \$0 | \$8,000 | \$8,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3619 STD Board of Regents Southwestern Indian Polytechnic Institute (SIPI) P O Box 10146 9169 Coors Road, Northwest Albuquerque, NM 87120 To implement institutional change in the Achieving the Dream initiative | \$300,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3601 STD Broward Community College Foundation 225 East Las Olas Boulevard Ft Lauderdale, FL 33301 To implement institutional change in the Achieving the Dream initiative | \$292,600 | \$0 | \$104,000 | \$0 | \$0 | \$0 | \$0 | \$188,600 |
| 3549 STD Central New Mexico Community College Foundation, Inc. 525 Buena Vista, Southeast Albuquerque, NM 87106 To implement institutional change in the Achieving the Dream initiative | \$263,000 | \$0 | \$115,000 | \$0 | \$0 | \$0 | \$0 | \$148,000 |
| 3602 STD Coastal Bend College 3800 Charco Road Beeville, TX 78102 To implement institutional change in the Achieving the Dream initiative | \$295,800 | \$0 | \$103,500 | \$0 | \$0 | \$0 | \$0 | \$192,300 |
| 3600 STD Dallas County Community Colleges Foundation 701 Elm Street Dallas, TX 75202 To implement institutional change in the Achieving the Dream initiative. | \$292,700 | \$0 | \$107,300 | \$0 | \$0 | \$0 | \$0 | \$185,400 |
| 3603 STD Danville Community College Educational Foundation, Inc 1008 South Main Street Danville, VA 24541 To implement institutional change in the Achieving the Dream initiative | \$303,100 | \$0 | \$94,800 | \$0 | \$0 | \$0 | \$0 | \$208,300 |
| 3604 STD Durham Technical Community College Foundation 1637 Lawson Street Durham, NC 27703 To implement institutional change in the Achieving the Dream initiative | \$284,900 | \$0 | \$128,000 | \$0 | \$0 | \$0 | \$0 | \$156,900 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3605 STD El Paso Community College P O Box 20500 El Paso, TX 79998-0500 To implement institutional change in the Achieving the Dream initiative | \$284,000 | \$0 | \$117,400 | \$0 | \$0 | \$0 | \$0 | \$166,600 |
| 3606 STD Galveston College 4015 Avenue Q Galveston, TX 77550 To implement institutional change in the Achieving the Dream initiative | \$295,500 | \$0 | \$98,500 | \$0 | \$0 | \$0 | \$0 | \$197,000 |
| 3607 STD Guilford Technical Community College P O Box 309 601 High Point Road Jamestown, NC 27282 To implement institutional change in the Achieving the Dream initiative | \$260,800 | \$0 | \$120,500 | \$0 | \$0 | \$0 | \$0 | \$140,300 |
| 3608 STD Hillsborough Community College P O Box 31127 Tampa, FL 33631-3127 To implement institutional change in the Achieving the Dream initiative | \$261,400 | \$0 | \$129,300 | \$0 | \$0 | \$0 | \$0 | \$132,100 |
| 3609 STD Houston Community College System Foundation 3100 Main P O Box 667517 Houston, TX 77266-7517 To implement institutional change in the Achieving the Dream initiative | \$289,300 | \$0 | \$95,200 | \$0 | \$0 | \$0 | \$0 | \$194,100 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3715 STD Jobs for the Future, Inc 88 Broad Street Eighth Floor Boston, MA 02110 To achieve student success in community colleges through participation as a partner in the implementation of the Achieving the Dream initiative | \$3,983,200 | \$0 | \$1,200,000 | \$0 | \$0 | \$0 | \$0 | \$2,783,200 |
| 3610 STD Martin Community College 1161 Kehukee Park Road Williamston, NC 27892-9988 To implement institutional change in the Achieving the Dream initiative. | \$300,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| 3710 STD MDC, Inc P O Box 17268 400 Silver Cedar Court, Suite 300 Chapel Hill, NC 27516-7268 To achieve student success in community colleges through management of partner organizations and institutions' implementation of the Achieving the Dream initiative | \$3,981,400 | \$0 | \$1,600,000 | \$0 | \$0 | \$0 | \$0 | \$2,381,400 |
| 4464 STD MDC, Inc P O Box 17268 400 Silver Cedar Court, Suite 300 Chapel Hill, NC 27516-7268 To achieve student success in community colleges through participation as a partner in the implementation of the Achieving the Dream initiative. | \$0 | \$1,074,700 | \$674,700 | \$0 | \$0 | \$0 | \$0 | \$400,000 |
| 3657 STD MDRC 16 East 34th Street New York, NY 10016-4326 To conduct a four-year evaluation of the implementation of Achieving the Dream: Community Colleges Count | \$3,619,797 | \$0 | \$1,000,000 | \$0 | \$0 | \$0 | \$0 | \$2,619,797 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3611 STD Mountain Empire Community College Foundation 3441 Mountain Empire Road Big Stone Gap, VA 24219 To implement institutional change in the Achieving the Dream initiative | \$292,300 | \$0 | \$98,900 | \$0 | \$0 | \$0 | \$0 | \$193,400 |
| 3613 STD Patrick Henry Community College Foundation P O Box 5311 645 Patriot Avenue Martinsville, VA 24115 To implement institutional change in the Achieving the Dream initiative | \$296,900 | \$0 | \$103,400 | \$0 | \$0 | \$0 | \$0 | \$193,500 |
| 3614 STD Paul D Camp Community College P.O Box 737 100 North College Drive Franklin, VA 23851 To implement institutional change in the Achieving the Dream initiative | \$283,700 | \$0 | \$117,900 | \$0 | \$0 | \$0 | \$0 | \$165,800 |
| 3477 STD Public Agenda Foundation, The 6 East 39th Street Ninth Floor New York, NY 10016-0112 To support Public Agenda's work as a partner in the Achieving the Dream initiative | \$160,200 | \$0 | \$160,200 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4473 STD Public Agenda Foundation, The 6 East 39th Street Ninth Floor New York, NY 10016-0112 To achieve student success in community colleges through participation as a partner in the implementation of the Achieving the Dream initiative | \$0 | \$1,307,000 | \$900,000 | \$0 | \$0 | \$0 | \$0 | \$407,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|---------------|--------|-----------|----------------|----------------|---------------|-----------|-------------|
| Attainment/Retention | | | | | | | | |
| 3612 STD Regents of New Mexico State University Office of Grants and Contracts P O Box 80003, MSC OGC Las Cruces, NM 88003 | \$294,500 | \$0 | \$99,700 | \$0 | \$0 | \$0 | \$0 | \$194,800 |
| To implement institutional change in the Achieving the Dream initiative | | | | | | | | |
| 3615 STD San Juan College 4601 College Boulevard Farmington, NM 87402 | \$293,700 | \$0 | \$100,100 | \$0 | \$0 | \$0 | \$0 | \$193,600 |
| To implement institutional change in the Achieving the Dream initiative | | | | | | | | |
| 3616 STD Sante Fe Community College 6401 Richards Avenue Sante Fe, NM 87508-4887 | \$280,600 | \$0 | \$118,600 | \$0 | \$0 | \$0 | \$0 | \$162,000 |
| To implement institutional change in the Achieving the Dream initiative | | | | | | | | |
| 3617 STD South Texas College P O Box 9701 3201 West Pecan Boulevard McAllen, TX 78502-9701 | \$300,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| To implement institutional change in the Achieving the Dream initiative | | | | | | | | |
| 3618 STD Southwest Texas Junior College 2401 Garner Field Road Uvalde, TX 78801 | \$300,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| To implement institutional change in the Achieving the Dream initiative | | | | | | | | |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3623 STD Tallahassee Community College Foundation 444 Appleyard Drive Tallahassee, FL 32304 To implement institutional change in the Achieving the Dream initiative. | \$299,300 | \$0 | \$110,200 | \$0 | \$0 | \$0 | \$0 | \$189,100 |
| 3714 STD Teachers College of Columbia University Box 174 525 West 120th Street 439 Thorndike Hall New York, NY 10027-6696 To achieve student success in community colleges through participation as a partner in the implementation of the Achieving the Dream initiative | \$2,724,900 | \$0 | \$970,000 | \$0 | \$0 | \$0 | \$0 | \$1,754,900 |
| 3620 STD Tidewater Community College 121 College Place Norfolk, VA 23510 To implement institutional change in the Achieving the Dream initiative | \$316,400 | \$0 | \$94,500 | \$0 | \$0 | \$0 | \$0 | \$221,900 |
| 4282 STD University of Florida Division of Sponsored Research 219 Grinter Hall Gainesville, FL 32611 To serve as a partner in the Achieving the Dream initiative | \$0 | \$84,600 | \$84,600 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4652 STD University of Florida Division of Sponsored Research 219 Grinter Hall Gainesville, FL 32611 To serve as a partner in the Achieving the Dream initiative | \$0 | \$1,602,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$1,502,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|---------------|----------|-------------|----------------|----------------|---------------|-----------|-------------|
| Attainment/Retention | | | | | | | | |
| 3621 STD University of New Mexico - Gallup 200 College Road Gallup, NM 87301 To implement institutional change in the Achieving the Dream initiative | \$300,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| 3711 STD University of Texas at Austin, The Community College Leadership Program One University Station, D5600 Austin, TX 78712-0378 To achieve student success in community colleges through participation as a partner in the implementation of the Achieving the Dream initiative. | \$2,730,200 | \$0 | \$1,000,000 | \$0 | \$0 | \$0 | \$0 | \$1,730,200 |
| 3624 STD Valencia Community College Foundation 190 South Orange Avenue Orlando, FL 32801 To implement institutional change in the Achieving the Dream initiative | \$292,400 | \$0 | \$107,700 | \$0 | \$0 | \$0 | \$0 | \$184,700 |
| 3622 STD Wayne Community College P O. Box 8002 3000 Wayne Memorial Drive Goldsboro, NC 27533-8002 To implement institutional change in the Achieving the Dream initiative. | \$300,300 | \$0 | \$103,200 | \$0 | \$0 | \$0 | \$0 | \$197,100 |
| 4281 STD American Association of State Colleges and Universities 1307 New York Avenue, NW Fifth Floor Washington, DC 20005-4701 To identify and examine campus programs, organizational characteristics and leadership practices that have a particularly positive impact on Hispanic student graduation rates. | \$0 | \$89,500 | \$89,500 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3547 STD Associated Colleges of Illinois, The 20 North Wacker Drive Suite 1456 Chicago, IL 60606 To support the development of an initiative designed to improve the academic performance of underserved students at four-year private colleges in Illinois | \$138,000 | \$0 | \$138,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4246 STD Berea College CPO 2180 Berea, KY 40404-0001 To administer the National Survey of Student Engagement assessment instrument a second time at the nation's six work colleges | \$0 | \$20,250 | \$20,250 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4453 STD Board of Regents Southwestern Indian Polytechnic Institute (SIPI) P O Box 10146 9169 Coors Road, Northwest Albuquerque, NM 87120 To support access and success programs at the Southwestern Indian Polytechnic Institute | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4334 STD Orangewood Children's Foundation 1575 East 17th Street Santa Ana, CA 92705 To strengthen the postsecondary programs that provide services to former foster youth by coordinating a second National Convening of Postsecondary Support Programs for Former Foster Youth | \$0 | \$30,000 | \$30,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3075 STD Brevard College Corporation, The 400 North Broad Street Duplex 1 Brevard, NC 28712 To extend the Foundations of Excellence in the First College Year to reach a larger national audience. | \$1,133,000 | \$0 | \$868,000 | \$0 | \$0 | \$0 | \$0 | \$265,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 3881 STD Central Indiana Corporate Partnership Foundation One American Square, Suite 2440 P O. Box 82026 Indianapolis, IN 46282 To create a strategic direction for higher education in Indiana | \$350,000 | \$0 | \$350,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4452 STD Central New Mexico Community College Foundation, Inc 525 Buena Vista, Southeast Albuquerque, NM 87106 To support access and success programs at the Albuquerque Technical Vocational Institute | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4085 STD City Colleges of Chicago District Office 226 West Jackson Boulevard Chicago, IL 60606-6998 To support the Bridges-to-Careers program designed to improve education and employment opportunities for 300 low-income adult learners, ages 21 and older. | \$0 | \$150,100 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$50,100 |
| 4342 STD Civic Consulting Alliance 21 South Clark Street, Suite 3120 Chicago, IL 60603 To support a symposium, "Community Colleges. Promises and Possibilities for Chicago " | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3407 STD Collaborative for Teaching and Learning, The Spring River Business Park 2303 River Road, Suite 100 Louisville, KY 40206-1010 To support the development of community college students' literacy skills so that they are successful in learning rigorous college-level content and persisting in their postsecondary education | \$87,678 | \$0 | \$87,678 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 2817 STD Community College District No 508 City Colleges of Chicago 1145 West Wilson Avenue Chicago, IL 60640 To determine how to help English language learners make more effective transitions from studying the language to taking college-level courses | \$30,000 | \$0 | \$30,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3833 STD Council for Aid to Education, Inc. 215 Lexington Avenue 21st Floor New York, NY 10016 To continue development of the College Learning Assessment (CLA) | \$250,000 | \$0 | \$250,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4038 STD Curators of the University of Missouri, The Office of Sponsored Program Administration 310 Jesse Hall Columbia, MO 65211-1230 To help college practitioners assess and meet the needs of community college transfer students | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3553 STD Education Trust, Inc , The 1250 H Street Northwest Suite 700 Washington, DC 20005-5935 To focus higher education on improving student success | \$300,000 | \$0 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$150,000 |
| 3631 STD Evergreen State College, The 2700 Evergreen Parkway, Northwest Olympia, WA 98505 To increase access and success among reservation-based Native American students in Washington State | \$442,800 | \$0 | \$277,000 | \$0 | \$0 | \$0 | \$0 | \$165,800 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 2775 STD Excelencia in Education, Inc 1752 N Street Northwest 6th Floor Washington, DC 20036 To study the impact of institutional leadership on practices that improved Latino student success at Hispanic-serving institutions. | \$110,000 | \$0 | \$110,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4421 STD George Washington University Graduate School of Education and Human Development 2121 K Street, Northwest Suite 220 Washington, DC 20037 To provide students with disabilities information on postsecondary education opportunities and success strategies | \$0 | \$215,000 | \$125,000 | \$0 | \$0 | \$0 | \$0 | \$90,000 |
| 2747 STD Hispanic Scholarship Fund 55 Second Street Suite 1500 San Francisco, CA 94105 To increase the enrollment of Latino students at four-year colleges by adding an access component to Scholar Chapters | \$492,950 | \$0 | \$492,950 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4330 STD Institute for Educational Leadership, Inc 4455 Connecticut Avenue, Northwest Suite 310 Washington, DC 20008 To conduct an evaluation of the Education Policy Fellowship Program. | \$0 | \$407,260 | \$203,630 | \$0 | \$0 | \$0 | \$0 | \$203,630 |
| 3535 STD Institute for Higher Education Policy 1320 19th Street, Northwest Suite 400 Washington, DC 20036 To continue to implement the Building Engagement and Attainment in Minority Students (BEAMS) Project | \$1,221,202 | \$0 | \$1,000,000 | \$0 | \$0 | \$0 | \$0 | \$221,202 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 4270 STD Institute for Higher Education Policy 1320 19th Street, Northwest Suite 400 Washington, DC 20036 To develop capacity to collect and analyze information about the needs of students at minority-serving institutions | \$0 | \$49,600 | \$49,600 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4211 STD Institute for the Study of Family, Work and Community 2150 Shattuck Avenue Suite 800 Berkeley, CA 94704 To disseminate the report "Working it Out." | \$0 | \$59,900 | \$59,900 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4572 STD Institute for the Study of Family, Work and Community 2150 Shattuck Avenue Suite 800 Berkeley, CA 94704 To design, publish and disseminate the report "Working It Out Community College and the Workforce Investment Act " | \$0 | \$44,400 | \$44,400 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2160 STD Ivy Tech Community College 50 West Fall Creek Parkway North Drive Indianapolis, IN 46208-5752 To increase student success at Ivy Tech State College, Indiana Central Region | \$65,900 | \$0 | \$65,900 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4437 STD Louisiana Community and Technical College System 265 South Foster Drive Baton Rouge, LA 70806 To support a planning process for improving student success in the Louisiana Community and Technical College System | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 2797 STD MDRC 16 East 34th Street New York, NY 10016-4326 To increase low-income and nontraditional student success and persistence by testing innovative interventions at selected community colleges | \$800,000 | \$0 | \$800,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4258 STD National Articulation and Transfer Network 50 Phelan Avenue Conlan Hall, Suite 208 San Francisco, CA 94112 Transferred from Grant# 2096 - San Francisco Community College District To produce a three-tiered articulation and transfer system that transforms current policies and practices in higher education, fosters a seamless system of program and course transfer, and provides electronic access and support for students and professionals through NATN's Web-based system, CollegeStepz | \$0 | \$525,200 | \$300,000 | \$0 | \$0 | \$0 | \$0 | \$225,200 |
| 4573 STD National Association of State Universities and Land-Grant Colleges 1307 New York Avenue, Northwest, Suite 400 Washington, DC 20005-4722 To develop and promote a voluntary system of institutional accountability. | \$0 | \$267,900 | \$267,900 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3537 STD National Center for Disability Services 201 IU Willets Road Albertson, NY 11507-1599 To facilitate recruitment and retention of college students with learning disabilities within the community college setting | \$112,874 | \$0 | \$112,874 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2982 STD National Center for Higher Education Management Systems 3035 Center Green Drive Suite 150 Boulder, CO 80301-2251 To provide a central resource to help states understand and shape increasingly complex patterns of student progress through postsecondary education | \$1,109,500 | \$0 | \$273,000 | \$0 | \$0 | \$0 | \$0 | \$836,500 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 4591 STD National Center for Higher Education Management Systems 3035 Center Green Drive Suite 150 Boulder, CO 80301-2251 To develop a methodology for state-level measures of student success | \$0 | \$227,000 | \$227,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4263 STD National Institute for Native Leadership in Higher Education MSCO2 1580 Hokona Hall, Room 320 One University of New Mexico Albuquerque, NM 87131-0001 To fund the 2006 National Institute for Native Leadership in Higher Education Annual Institute | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2897 STD Portland State University Office of Research and Sponsored Projects P O Box 751 Portland, OR 97207-0751 To increase community college student transfer and success rates by evaluating student transfer records and institutional practice. | \$575,000 | \$0 | \$225,000 | \$0 | \$0 | \$0 | \$0 | \$350,000 |
| 4231 STD Resolution, Inc 500 Third Street Suite 505 San Francisco, CA 94107 To support the production, marketing and dissemination of a documentary film that will help colleges and universities create a more inclusive campus climate to improve the postsecondary persistence and attainment of underrepresented students | \$0 | \$90,000 | \$90,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 4488 STD Social Science Research Council, The 810 Seventh Avenue, 31st Floor New York, NY 10019 To support a conference and publish a briefing on using research on student transitions to college to improve higher education policy and practice in higher education | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4745 STD Social Science Research Council, The 810 Seventh Avenue, 31st Floor New York, NY 10019 To support a workshop of research fellows working on projects under the Transitions to College project | \$0 | \$9,600 | \$9,600 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3701 STD Teachers College of Columbia University Box 174 525 West 120th Street 439 Thorndike Hall New York, NY 10027-6696 To support the development and dissemination of Teachers College's Report Card on Educational Equity | \$200,000 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| 3058 STD Temple University - The Commonwealth System of Higher Education 1601 North Broad Street 406 USB, 083-45 Philadelphia, PA 19122-6099 To examine how resource allocation across and within sectors of higher education affects the quality of education and retention in graduation outcomes | \$125,000 | \$0 | \$125,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3431 STD Thurgood Marshall Scholarship Fund, Inc 80 Maiden Lane Room 2204 New York, NY 10038-4815 To increase efficiency in the administration of financial aid at public Historically Black Colleges and Universities | \$161,460 | \$0 | \$161,460 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Attainment/Retention | | | | | | | | |
| 4201 STD Trustees of Indiana University, The Research and Sponsored Programs 620 Union Drive, Room 618 Indianapolis, IN 46202-5167 To provide preparation and travel expenses for Presidents' Fund representatives to present a paper at the 2006 National Symposium on Student Retention | \$0 | \$9,600 | \$9,600 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4219 STD University of Montana College of Forestry and Conservation Missoula, MT 59812-1291 To establish a mentoring and academic support program for Native American students | \$0 | \$167,000 | \$117,000 | \$0 | \$0 | \$0 | \$0 | \$50,000 |
| 4058 STD University of San Francisco Office of the Provost Academic Affairs 2130 Fulton Street, LM 132 San Francisco, CA 94117-1080 To identify, assess and disseminate successful student-access and student-retention practices through a network of Jesuit urban universities. | \$0 | \$507,200 | \$341,240 | \$0 | \$0 | \$0 | \$0 | \$165,960 |
| 4240 STD University of Southern California Department of Contracts & Grants 837 W Downey Way, STO 330 Los Angeles, CA 90089-1147 To complete data analysis and write a monograph on the results of the Equity for All project. | \$0 | \$141,400 | \$141,400 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2925 STD University of Texas at El Paso 500 West University Avenue El Paso, TX 79968 To identify internal factors that contribute to student persistence and graduation at the University of Texas at El Paso | \$150,000 | \$0 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$75,000 |

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|--|----------------------|--------------------|---------------------|-----------------------|-----------------------|----------------------|------------------|---------------------|
| Attainment/Retention | | | | | | | | |
| 4285 STD University of Toledo Foundation University of Toledo Student African American Brotherhood 2801 West Bancroft Street Scott Park Campus, Mail Stop 400 Toledo, OH 43606-3390 To develop a regional conference structure to better deliver advisor training, improve student participation and increase evaluation efforts for the Student African American Brotherhood. | \$0 | \$197,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$47,000 |
| 2683 STD Urban Institute, The 2100 M Street, Northwest Washington, DC 20037 To evaluate the Building Engagement and Attainment of Minority Students (BEAMS) Project | \$197,378 | \$0 | \$74,537 | \$0 | \$0 | \$0 | \$0 | \$122,841 |
| 3865 STD Vanderbilt University Station B, Box 7749 110 21st Avenue South Nashville, TN 37235 To conduct research on the effect of public policy on college completion | \$0 | \$261,200 | \$200,000 | \$0 | \$0 | \$0 | \$0 | \$61,200 |
| 4065 STD YMCA of the USA 101 North Wacker Drive Chicago, IL 60606 To pilot a student-led college retention and success program | \$0 | \$518,720 | \$368,720 | \$0 | \$0 | \$0 | \$0 | \$150,000 |
| Total for Attainment/Retention | \$36,125,639 | \$9,203,730 | \$21,415,939 | \$0 | \$0 | \$0 | \$0 | \$23,913,430 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|------------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Community College | | | | | | | | |
| 1817 STD American Council on Education One Dupont Circle, NW Suite 800 Washington, DC 20036-1193 To support the ACE Fellows Program and to help develop the pool of leaders for community college presidencies at two-year, minority-serving institutions | \$202,800 | \$0 | \$202,800 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 2096 STD San Francisco Community College District National Articulation and Transfer Network Conlon Hall, Room 208 50 Phelan Avenue San Francisco, CA 94112 Transferred to Grant# 4258 - National Articulation and Transfer Network To produce a three-tiered articulation and transfer system that transforms current policies and practices in higher education, fosters a seamless system of program and course transfer, and provides electronic access and support for students and professionals through NATN's Web-based system, CollegeStepz | \$525,200 | \$0 | \$0 | \$525,200 | \$0 | \$0 | \$0 | \$0 |
| Total for Community College | \$728,000 | \$0 | \$202,800 | \$525,200 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 3970 STD American Association of Community Colleges One Dupont Circle, NW Suite 410 Washington, DC 20036 To provide technical assistance to community colleges to help meet the education training needs of workers and businesses. | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3552 STD Ball State University 2000 University Avenue Muncie, IN 47306-1099 To increase postsecondary enrollment and graduation rates of former foster youth by improving selected support services at Ivy Tech State College and Ball State University | \$36,400 | \$0 | \$36,400 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4150 STD IARCCA Institute for Excellence, Inc 5519 East 82nd Street Suite A Indianapolis, IN 46250 To extend the current grant activities an additional 25 weeks to ensure that a full school year of data is captured as part of the three-year foster youth educational training program. | \$0 | \$32,000 | \$32,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3847 STD Center for Leadership Development, Inc. 3536 Washington Boulevard Indianapolis, IN 46205-3719 To expand the pre-college access services at the Center for Leadership Development | \$300,000 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | \$300,000 |
| 4605 STD College Mentors for Kids, Inc. 1060 North Capitol Avenue Suite C430 Indianapolis, IN 46204 To support the expansion and assessment of the College Mentors for Kids' mentoring programs | \$0 | \$175,000 | \$175,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 4722 STD Commission for Higher Education - State of Indiana 101 West Ohio Street Suite 550 Indianapolis, IN 46204-1971 To implement the KnowHow2Go campaign in Indiana. | \$0 | \$200,000 | \$0 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| 4419 STD DonorsChoose 3047 North Lincoln Avenue Chicago, IL 60657 To build philanthropy by challenging individual donors to support public education needs | \$0 | \$120,000 | \$120,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4241 STD Encouragement Services, Inc. 5015 West State Road 46 Suite N Bloomington, IN 47404 To support the Indiana Pathways to College Network | \$0 | \$313,500 | \$113,500 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| 3979 STD Hendricks County Community Foundation 5055 East Main Street Suite A Avon, IN 46123 To help adult students complete secondary school, access workforce training and achieve their postsecondary education goals. | \$0 | \$209,600 | \$134,600 | \$0 | \$0 | \$0 | \$0 | \$75,000 |
| 4460 STD Independent Colleges of Indiana 3135 North Meridian Street Indianapolis, IN 46208-4717 To support the College Summit to address issues relating to Latinos in higher education in Indiana | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 3993 STD Indiana International Science Fair 2006 Foundation, Inc , The ISEF 2006 Office 542 Nuthatch Drive Zionsville, IN 46077 To increase the interest of local middle and high school students in science and mathematics | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3424 STD Indianapolis Downtown, Inc. 111 Monument Circle Suite 1900 Indianapolis, IN 46204 To provide operating support for Indianapolis Downtown, Inc. | \$24,000 | \$0 | \$24,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3795 STD Ivy Tech Community College 50 West Fall Creek Parkway North Drive Indianapolis, IN 46208-5752 To support Ivy Tech State College's transformation to meet its responsibilities as a technical college, a two-year academic college, and a provider of workforce and skills training | \$904,500 | \$0 | \$392,000 | \$0 | \$0 | \$0 | \$0 | \$512,500 |
| 4514 STD Ivy Tech Community College 50 West Fall Creek Parkway North Drive Indianapolis, IN 46208-5752 To support Ivy Tech State College's transformation to meet its responsibilities as a technical college, a two-year academic college and a provider of workforce and skills training. | \$0 | \$300,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$150,000 |
| 3116 STD Keep Indianapolis Beautiful, Inc 445 North Pennsylvania Street Suite 910 Indianapolis, IN 46204 To provide operating support for Keep Indianapolis Beautiful. | \$12,000 | \$0 | \$12,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 4644 STD Knowledge is Power - Indianapolis P O Box 18615 1740 East 30th Street Indianapolis, IN 46218 To implement a staff development training program for principals and teachers interested in applying the KIPP model in the Indianapolis Public School District | \$0 | \$55,500 | \$55,500 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4560 STD La Plaza, Inc 8902 East 38th Street Indianapolis, IN 46226 To produce a video promoting college access for Latinos and the El Puente Program | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4565 STD Lawrence Township Foundation 5626 Lawton Road Loop E Drive Indianapolis, IN 46226-0044 To provide services to underrepresented students to prepare them to participate in the Advancing Academic Excellence program | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4566 STD Martin University, Inc 2171 Avondale Place P O Box 18567 Indianapolis, IN 46218 To engage Martin University in a comprehensive strategic planning process as it prepares for a leadership transition | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4592 STD Martin University, Inc 2171 Avondale Place P O Box 18567 Indianapolis, IN 46218 To implement the succession plan at Martin University | \$0 | \$125,000 | \$125,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 4356 STD Boys & Girls Clubs of Northwest Indiana, Inc. 839 Broadway, 3rd Floor Gary, IN 46402 To provide pre-college access services to 45 African-American males in Gary, IN. | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4372 STD Goodwill Education Initiatives, Inc 1635 West Michigan Street Indianapolis, IN 46222 To provide direct access services to 300 high school students, including 90 African-American males in Indianapolis, Indiana | \$0 | \$100,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$25,000 |
| 4423 STD Metropolitan School District of Washington Township 1801 East 86th Street Indianapolis, IN 46240 To provide services to underrepresented students to prepare them to participate in the Advancing Academic Excellence program | \$0 | \$50,000 | \$50,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4461 STD Metropolitan School District of Washington Township 1801 East 86th Street Indianapolis, IN 46240 To provide travel assistance to four high school representatives from the Advancing Academic Excellence initiative to present a session at the College Board Forum 2006 | \$0 | \$8,000 | \$8,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4442 STD National Coalition of Community Foundations for Youth 1055 Broadway Suite 130 Kansas City, MO 64105 To evaluate the effectiveness of Indiana's five-county strategy for improving access and success for disadvantaged youth | \$0 | \$75,000 | \$75,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 4683 STD Purdue University 1063 Hovde Hall Room 339 West Lafayette, IN 47907-1063 To support the annual Indiana Retention and Success Conference and the Twenty-first Century Scholars postsecondary support meetings | \$0 | \$67,500 | \$22,500 | \$0 | \$0 | \$0 | \$0 | \$45,000 |
| 4664 STD Regents of the University of Michigan Office of Contract Administration 2044 Wolverine Tower 3003 South State Street Room 1054 Ann Arbor, MI 48109-1274 To study and analyze the success of Indiana's Twenty-first Century Scholars Program | \$0 | \$200,000 | \$101,000 | \$0 | \$0 | \$0 | \$0 | \$99,000 |
| 4647 STD Sagamore Institute for Policy Research (SIPR) 1630 North Meridian Street Suite 450 Indianapolis, IN 46202 To examine the effects of Indiana's immigrant population on the state's higher education system | \$0 | \$226,800 | \$148,700 | \$0 | \$0 | \$0 | \$0 | \$78,100 |
| 4710 STD Sagamore Institute for Policy Research (SIPR) 1630 North Meridian Street Suite 450 Indianapolis, IN 46202 To examine Indiana's adult education system to consider how current performance measures and programs serve and support statewide goals for economic and workforce development. | \$0 | \$25,000 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 3963 STD Scholarship America 10475 Crosspoint Boulevard Suite 230 Indianapolis, IN 46256-3323 To increase access to postsecondary education by expanding ScholarShop program sites in Indiana | \$0 | \$198,400 | \$62,386 | \$0 | \$0 | \$0 | \$0 | \$136,014 |
| 3077 STD Trustees of Indiana University, The P O Box 1847 Bloomington, IN 47402-1847 To support capacity-building efforts at the Indiana University Center on Philanthropy | \$12,000 | \$0 | \$12,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3837 STD Trustees of Indiana University, The P O Box 1847 Bloomington, IN 47402-1847 To provide leadership development for foundation chief executives officers | \$14,000 | \$0 | \$14,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3843 STD Trustees of Indiana University, The 2805 East Tenth Street Bloomington, IN 47408 To support the expansion of translation services and college access programs at the Learn More Resource Center. | \$262,700 | \$0 | \$144,850 | \$0 | \$0 | \$0 | \$0 | \$117,850 |
| 3863 STD Trustees of Indiana University, The Research and Sponsored Programs 620 Union Drive, Room 618 Indianapolis, IN 46202-5167 To launch a student support program that will strengthen the educational outcomes of African-American male students at Indiana University Purdue University Indianapolis. | \$0 | \$249,600 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$99,600 |

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|--|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 4666 STD Calumet College of Saint Joseph 2400 New York Avenue Whiting, IN 46394 | \$0 | \$84,300 | \$84,300 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| 4649 STD Indiana State University 200 North Seventh Street Terre Haute, IN 47809 | \$0 | \$99,700 | \$99,700 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| 4650 STD Ivy Tech Foundation One West 26th Street P O Box 1763 Indianapolis, IN 46206-1763 | \$0 | \$94,800 | \$94,800 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| 4665 STD Ivy Tech Foundation One West 26th Street P O Box 1763 Indianapolis, IN 46206-1763 | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-First Century Scholar retention | | | | | | | | |
| 4661 STD Purdue University 403 West Wood Street West Lafayette, IN 47907-2007 | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| 4674 STD Trustees of Indiana University, The Sponsored Research Services Bryan Hall, Room 001 107 South Indiana Avenue Bloomington, IN 47405-7000 | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |

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|--|----------------------|--------------------|--------------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Indiana Initiatives | | | | | | | | |
| 4675 STD Trustees of Indiana University, The Sponsored Research Services Bryan Hall, Room 001 107 South Indiana Avenue Bloomington, IN 47405-7000 | \$0 | \$100,000 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| 4679 STD Trustees of Indiana University, The P O Box 1847 Sponsored Research Services Bryan Hall, Room 001 107 South Indiana Avenue Bloomington, IN 47405-7000 | \$0 | \$79,000 | \$79,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| 4655 STD University of Evansville 1800 Lincoln Avenue Evansville, IN 47722 | \$0 | \$97,300 | \$97,300 | \$0 | \$0 | \$0 | \$0 | \$0 |
| To increase Twenty-first Century Scholar retention | | | | | | | | |
| Total for Indiana Initiatives | \$1,565,600 | \$3,926,000 | \$3,428,536 | \$0 | \$0 | \$0 | \$0 | \$2,063,064 |

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|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Philanthropy | | | | | | | | |
| 4496 STD Action Without Borders, Inc 360 West 31st Street Suite 1510 New York, NY 10001 To encourage people at career transition points to pursue careers in the nonprofit sector | \$0 | \$250,000 | \$175,000 | \$0 | \$0 | \$0 | \$0 | \$75,000 |
| 4202 STD American Indian College Fund 8333 Greenwood Boulevard Denver, CO 80221 To produce and disseminate a report and recommendations from a funders' briefing on Native American education issues. | \$0 | \$10,000 | \$10,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4615 STD Asian Americans/Pacific Islanders in Philanthropy 200 Pine Street, Suite 700 San Francisco, CA 94104 To create and implement a National Giving Circle as a model for community philanthropy | \$0 | \$110,000 | \$110,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4439 STD Dillard University 1555 Poydras Street Suite 1200 New Orleans, LA 70112 To increase student and alumni involvement with recruitment, retention and fundraising efforts | \$0 | \$200,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$50,000 |
| 4485 STD Forum of Regional Associations of Grantmakers 1111 19th Street, Northwest Suite 650 Washington, DC 20036 To identify and develop strategies to promote new philanthropy | \$0 | \$200,000 | \$150,000 | \$0 | \$0 | \$0 | \$0 | \$50,000 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|---|----------------------|---------------|-----------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Philanthropy | | | | | | | | |
| 4078 STD Habitat for Humanity of Greater Indianapolis P.O. Box 1252 Indianapolis, IN 46206-1252 To stimulate local philanthropy and support housing needs locally and in the Gulf Coast | \$0 | \$60,000 | \$60,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4113 STD Indiana Grantmakers Alliance, Inc 1100 Symphony Centre 32 East Washington Street Indianapolis, IN 46204-3583 To support professional development activities through the Indiana Grantmakers Alliance | \$0 | \$70,000 | \$70,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4431 STD Indiana Grantmakers Alliance, Inc 1100 Symphony Centre 32 East Washington Street Indianapolis, IN 46204-3583 To survey local nonprofit organizations to understand their capacity-building and technical assistance needs | \$0 | \$9,700 | \$9,700 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4164 STD National Coalition of Community Foundations for Youth 1055 Broadway Suite 130 Kansas City, MO 64105 To inform and connect funders interested in assisting youth in the juvenile justice, foster youth and out-of-school youth communities | \$0 | \$20,000 | \$20,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4264 STD New World Foundation 666 West End Avenue Suite 1B New York, NY 10025 To support the expansion of the affinity group Emerging Practitioners in Philanthropy | \$0 | \$15,000 | \$15,000 | \$0 | \$0 | \$0 | \$0 | \$0 |

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| Theme | Begin Balance | Awards | Payments | PY Rescissions | CY Rescissions | Grant Returns | Transfers | End Balance |
|--|----------------------|--------------------|--------------------|-----------------------|-----------------------|----------------------|------------------|--------------------|
| Philanthropy | | | | | | | | |
| 4175 STD Southern Education Foundation, Inc 135 Auburn Avenue, NE Second Floor Atlanta, GA 30303 To build awareness of education issues that affect Mississippi and Louisiana in the post-Katrina era | \$0 | \$138,800 | \$138,800 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 4519 STD Teachers College of Columbia University 525 West 120th Street Box 127 New York, NY 10027 To build public understanding and support of issues of higher education access and success and community colleges by helping journalists provide more high quality coverage of the issues. | \$0 | \$950,000 | \$750,000 | \$0 | \$0 | \$0 | \$0 | \$200,000 |
| Total for Philanthropy | \$0 | \$2,033,500 | \$1,658,500 | \$0 | \$0 | \$0 | \$0 | \$375,000 |

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|---|----------------------|---------------------|---------------------|-----------------------|-----------------------|----------------------|------------------|---------------------|
| Special Grants | | | | | | | | |
| 3448 STD Calvert Social Investment Foundation 4550 Montgomery Avenue Suite 1000N Bethesda, MD 20814 To expand philanthropy in rural communities of color | \$100,000 | \$0 | \$100,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3693 STD Center for Effective Philanthropy, Inc , The 675 Massachusetts Avenue Seventh Floor Cambridge, MA 02139 To support the organization's work to increase foundation effectiveness | \$25,000 | \$0 | \$25,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3085 STD Georgia State University Research Foundation Andrew Young School of Policy Studies, Domestic Programs 33 Gilmer Street Atlanta, GA 30303 To evaluate the effectiveness of policy grant making as a means of informing state postsecondary education policy in the United States | \$69,350 | \$0 | \$67,822 | \$1,528 | \$0 | \$0 | \$0 | \$0 |
| 3692 STD OMG Center for Collaborative Learning 1528 Walnut Street, Suite 805 Philadelphia, PA 19102 To plan and convene two Evaluation Roundtable meetings through 2008 | \$20,000 | \$0 | \$20,000 | \$0 | \$0 | \$0 | \$0 | \$0 |
| 3495 STD Trustees of Indiana University, The Research and Sponsored Programs 620 Union Drive Room 618 Indianapolis, IN 46202 To build scholarship and leadership in philanthropy | \$98,720 | \$0 | \$49,360 | \$0 | \$0 | \$0 | \$0 | \$49,360 |
| Total for Special Grants | \$313,070 | \$0 | \$262,182 | \$1,528 | \$0 | \$0 | \$0 | \$49,360 |
| Grand Total | \$49,514,776 | \$43,039,720 | \$49,233,916 | \$526,728 | \$0 | \$0 | \$0 | \$42,793,852 |

Lumina Foundation For Education
Tax Return for Year Ending

Tax ID 35-1813228

December 31, 2006

Statement Number 21

Form 990 PF

Part XV

Line 3 b

Grants and Contributions Approved for Future Payment

Recipient (Must be a 501(c)(3))

Purpose of grant or contribution

Amount

See Annual Report Financial Information - 2006 for detail and purpose (attached to statement for Grants Paid)

Gross Grants Payable \$ 42,793,852

Less FASB required discount on Grants payable in excess of 12 months

(1,075,621)

Net Grants payable per books \$ 41,718,231

Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2006

Form 990 PF

Other Income

Statement Number

22

Part 1 Line 11

Total of Other Income listed on K-1s

Ordinary Income/(loss) (net of UBI)

Net Income/(loss) from K-1s

776,427

Total

\$ 776,427

Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2006

Form 990 PF

Interest

Statement Number

23

Part 1

Line 17

| | (A) | (B) | (C) | (D) |
|----------------------------|----------------------|---------------------------|---------------------------|--|
| | Expense per books | Net Investment Expense | Adjusted Net Income | Disbursements for charitable purposes (cash basis only) |
| Paid Foreign Interest on | | | | |
| Northern Trust Tax Letters | \$ 0 | \$ 20,362 | \$ 0 | \$ 0 |
| | \$ 0 | \$ 20,362 | \$ 0 | \$ 0 |

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2006

Tax ID 35-1813228

Form 990 PF

Statement Number 24

Part I Line 19

Depreciation

Depreciation 2004

| | | (A) | (B) | (C) | (D) |
|-------------------------|--------------------|-------------------|------------------------|---------------------|---|
| Description | | Expense per books | Net Investment Expense | Adjusted Net Income | Disbursements for charitable purposes (cash basis only) |
| | Asset Life (Years) | | | | |
| Computer Equipment | 3 | \$ 75,350 | \$ 5,478 | \$ 0 | \$ 0 |
| Furniture and Equipment | 5-10 | 86,526 | 6,290 | | |
| Leasehold Improvements | 10 years | 289,130 | 21,020 | 0 | 0 |
| | (Term of lease) | | | | |
| | | \$ 451,006 | \$ 32,788 | \$ 0 | \$ 0 |

Lumina Foundation For Education**Tax ID 35-1813228****Tax Return for Year Ending****December 31, 2006****Form 990 PF****Part IV****Line 1****Capital Gain and Losses for Tax on Investment Income****Statement Number 25**

| a) List and describe the kind(s) of property sold | b) How Acquired | c) Date Acquired | d) Date Sold | e) Gross Sales Price | g) Cost | h) Gain or (Loss) |
|--|--------------------|---------------------|-----------------|-------------------------|---------|-------------------|
| Acct # | | | | | | |
| 22-20000 | | | | | | \$ 7,141,629 |
| 26-09293 | | | | | | 2,113 |
| 26-09295 | | | | | | (1,905,536) |
| 26-09974 | | | | | | 6,920,011 |
| 26-29139 | | | | | | 17,827,724 |
| 26-30950 | | | | | | 11,389,818 |
| 26-32674 | | | | | | 3,681,767 |
| 26-32678 | | | | | | 28,326,307 |
| 26-32685 | | | | | | 18,375,846 |
| 26-32681 | | | | | | 5,238,742 |
| 26-32677 | | | | | | (16,438) |

Net Capital Gains from Attached Tax Letters (For details see attached Northern Trust Report)

\$ 96,981,983

Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. ACWI
INDEX FUND-NTGI 22-20000

Trust I.D. Number: 35-1813228

THE NORTHERN TRUST COMPANY

P.O. BOX 804358

CHICAGO, IL 60680



Northern Trust

GRANTOR TAX INFORMATION LETTER

Grantor:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204

I.D. Number: 35-1813228

Tax Year
Beginning 01/01/2006
Ending 12/31/2006

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|--------------------------------------|--------------|
| OTHER INTEREST INCOME | 6,752. ✓ |
| DIVIDEND INCOME: | |
| QUALIFIED | 3,417,326. |
| TOTAL FOR YEAR | 3,432,253. ✓ |
| SHORT TERM GAINS OR LOSSES: | |
| COMMON TRUST FUND GAIN OR LOSS | 2,115,807. |
| OTHER GAIN OR LOSS | 3,855,101. |
| LONG TERM GAINS OR LOSSES: | |
| COMMON TRUST FUND GAIN OR LOSS | 1,170,721. |
| OTHER TAXABLE INCOME | 48,472. ✓ |

D E D U C T I O N S

| | |
|------------------------|----------|
| INTEREST EXPENSE | 9,720. |
| TRUSTEE FEES | 311,611. |

S T A T E I N C O M E T A X I N F O R M A T I O N

FOR INDIANA STATE INCOME TAX PURPOSES:

THE ABOVE ITEMS ARE USED IN CALCULATING YOUR FEDERAL ADJUSTED GROSS INCOME. THE FOLLOWING ITEMS, IF ANY, ARE MODIFICATIONS OF THAT INCOME. IF YOU HAVE ANY QUESTIONS, YOU SHOULD CONSULT YOUR TAX COUNSEL.

| | |
|--------------------------------------|------|
| ADJUSTMENTS TO FEDERAL AMOUNTS | NONE |
|--------------------------------------|------|

O T H E R I N F O R M A T I O N

TAX INFORMATION PROVIDED INCLUDES INFORMATION
FROM THE FOLLOWING SUB ACCOUNTS: 26-29148

Report the amounts listed above on your **2006** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL GREG MUDD AT (312)444-4052.

Report the amounts listed above on your **2006** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

EXPLANATION OF INCOME AND DEDUCTIONS
=====

INCOME
=====

INTEREST INCOME

OTHER INTEREST

MFB NTGI-QM COMMON DAILY ALL CTRY WORLD

6,752.00

TOTAL (ROUNDED)

6,752.00

TOTAL INTEREST INCOME

6,752.00 ✓

=====

DIVIDEND INCOME

OTHER DIVIDENDS

QUALIFIED OTHER DIVIDENDS

MFB NTGI-QM COMMON DAILY ALL CTRY WORLD

3,417,326.00

TOTAL QUALIFIED OTHER DIVIDENDS (ROUNDED)

3,417,326.00

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR

14,926.75

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)

14,927.00

TOTAL OTHER DIVIDENDS

3,432,253.00

TOTAL DIVIDEND INCOME

3,432,253.00 ✓

=====

OTHER INCOME

MFB NTGI-QM COMMON DAILY ALL CTRY WORLD

48,472.00

TOTAL OTHER INCOME (ROUNDED)

48,472.00 ✓

=====

STATEMENT 1

CONTINUED...

EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)

=====

DEDUCTIONS

=====

INTEREST EXPENSE

NONALLOCABLE:

SHORT TERM INTEREST

9,720.06

TOTAL NONALLOCABLE (ROUNDED)

9,720.00

NET INTEREST EXPENSE

9,720.00

=====

FIDUCIARY FEES

ALLOCABLE:

MFB NTGI-QM COMMON DAILY ALL CTRY WORLD

311,611.00

TOTAL ALLOCABLE FEES (ROUNDED)

311,611.00

NET FIDUCIARY FEES

311,611.00

=====

STATEMENT 2

35-1813228

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FEDERAL COMMON TRUST FUNDS
=====SHORT-TERM COMMON TRUST FUNDS
-----MFB NTGI-QM COMMON DAILY ALL CTRY WORLD 2,115,807.00
-----TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED) 2,115,807.00
=====LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

MFB NTGI-QM COMMON DAILY ALL CTRY WORLD 1,170,721.00
-----TOTAL 15% RATE COMMON TRUST FUNDS 1,170,721.00
-----TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED) 1,170,721.00
=====

STATEMENT 4

FIDUCIARY NAME AND / OR ADDRESS CHANGE

=====

FORMER ADDRESS OF FIDUCIARY: 50 SOUTH LASALLE STREET
CHICAGO, IL 60675

STATEMENT 5

Account Name:
LUMINA FOUNDATION FOR EDUCATION, INC. CASH
ACCOUNT 26-09293



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

| | |
|-----------------------------------|------------|
| QUALIFIED | NONE |
| TOTAL FOR YEAR | 1,547,773. |
| LONG TERM GAINS OR LOSSES: | |
| CAPITAL GAIN DIVIDENDS | 2,113. |

D E D U C T I O N S

| | |
|------------------------|------|
| INTEREST EXPENSE | 264. |
|------------------------|------|

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your **2006** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

FEDERAL CAPITAL GAIN DIVIDENDS

=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

| | |
|---------------------------------|----------|
| CLEARONE COMMUNICATIONS INC COM | 154.26 |
| ELECTRO SCIENTIFIC INDS INC COM | 1,654.21 |
| MSC INDL DIRECT INC CL A COM | 244.64 |
| READ-RITE CORP COM NEW | 59.98 |

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

2,113.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED)

2,113.00

=====

Account Name:
LUMINA FOUNDATION FOR EDUCATION, INC.
DEUTSCHE ASSET MANAGEMENT 26-09295



THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204

I.D. Number: XX-XXX3228

Tax Year
Beginning 01/01/2006
Ending 12/31/2006

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|--------------------------------|-------------|
| U.S. GOVERNMENT INTEREST | 164,948. |
| FOREIGN INTEREST INCOME | 85,635. |
| OTHER INTEREST INCOME | 1,173,427. |
| FOREIGN DIVIDEND INCOME: | |
| QUALIFIED | 1,938. |
| TOTAL FOR YEAR | 1,938. |
| DIVIDEND INCOME: | |
| QUALIFIED | NONE |
| TOTAL FOR YEAR | 48,438. |
| SHORT TERM GAINS OR LOSSES: | |
| OTHER GAIN OR LOSS | -1,325,620. |
| LONG TERM GAINS OR LOSSES: | |
| OTHER GAIN OR LOSS | -579,916. |

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

| COUNTRY ----- | GROSS INCOME ----- | TAXES ----- | DATE PAID ----- |
|------------------|-----------------------|----------------|--------------------|
| ARUBA | 12,363. | NONE | 12/31/2006 |
| AUSTRALIA | 3,767. | NONE | 12/31/2006 |
| CANADA | 1,382. | NONE | 12/31/2006 |
| CAYMAN ISLANDS | 1,046. | NONE | 12/31/2006 |
| CHILE | 18,194. | NONE | 12/31/2006 |
| FRANCE | 452. | NONE | 12/31/2006 |
| ITALY | 8,103. | NONE | 12/31/2006 |
| JAPAN | 3,194. | NONE | 12/31/2006 |
| LUXEMBOURG | 14,772. | NONE | 12/31/2006 |
| MEXICO | 3,357. | NONE | 12/31/2006 |
| OTHER COUNTRIES | 1,938. | NONE | 12/31/2006 |
| OTHER COUNTRIES | 2,090. | NONE | 12/31/2006 |
| UNITED KINGDOM | 16,915. | NONE | 12/31/2006 |

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

AGENT/CUSTODIAN INFORMATION LETTER, CONTINUATION

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312) 444-4052.

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|-------------------------|
| 15000. HSBC FIN CORP NT 5% DUE | 06/20/2005 | 01/03/2006 | 14,569.95 | 14,934.60 | -364.65 |
| 106000. MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY | 08/01/2005 | 01/03/2006 | 105,060.84 | 106,000.00 | -939.16 |
| 209000. ALCAN INC BD 5.75% DUE 06-01-2035/05-31-2005 BEO | 08/18/2005 | 01/04/2006 | 204,604.73 | 207,407.44 | -2,802.71 |
| 55000. FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUAR | 12/09/2005 | 01/04/2006 | 53,384.37 | 52,817.19 | 567.18 |
| 70000. FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUAR | 12/09/2005 | 01/04/2006 | 67,954.69 | 67,221.87 | 732.82 |
| 465000. FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUAR | 12/09/2005 | 01/04/2006 | 451,413.28 | 446,634.37 | 4,778.91 |
| 85000. MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY | 08/02/2005 | 01/04/2006 | 84,382.05 | 85,001.89 | -619.84 |
| 125000. PVTPL SIMON PPTY GROUP L P NT 144A 5.75%DUE 12-01-201 | 11/08/2005 | 01/04/2006 | 127,593.75 | 124,853.75 | 2,740.00 |
| 195000. UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-1 | 06/07/2005 | 01/04/2006 | 230,450.39 | 241,447.74 | -10,997.35 |
| 710000. FHLMC MULTICLASS PREASSIGN 00462 5 12-15-2034 | 06/14/2005 | 01/05/2006 | 682,487.50 | 703,898.44 | -21,410.94 |
| 465000. FHLMC MULTICLASS SER 3036 CL ND 5 05-15-2034 | 12/16/2005 | 01/05/2006 | 446,981.25 | 446,400.00 | 581.25 |
| 121000. JP MORGAN CHASE CAP NT 5.875 DUE 03-15-2035 BEO | 03/10/2005 | 01/05/2006 | 120,385.32 | 120,290.94 | 94.38 |
| 955000. FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE | 01/04/2006 | 01/06/2006 | 968,541.60 | 967,385.16 | 1,156.44 |
| 205000. BULLOCH CNTY GA DEV AUTH REV 4.85% 08-01-2011 BEO T | 03/08/2005 | 01/06/2006 | 203,909.40 | 205,000.00 | -1,090.60 |
| 520000. BULLOCH CNTY GA DEV AUTH REV 4.85% 08-01-2011 BEO T | 03/08/2005 | 01/06/2006 | 517,233.60 | 520,000.00 | -2,766.40 |
| 419000. CC FDG TR I SR NT 6.9% DUE 02-16-2007 BEO | 02/11/2005 | 01/06/2006 | 427,167.57 | 443,163.73 | -15,996.16 |
| 150000. CELULOSA ARAUCO Y CONSTITUCION S A NT 5.625% | 11/16/2005 | 01/06/2006 | 149,098.35 | 148,053.70 | 1,044.65 |
| 250000. CENTEX CORP NT 5.45% DUE | 08/15/2005 | 01/06/2006 | 246,562.50 | 249,857.50 | -3,295.00 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 155000. PVTPL ERAC USA FIN CO BD | | | | | |
| 144A 5.9% DUE 11-15-2015 B | 11/07/2005 | 01/06/2006 | 157,933.84 | 154,525.70 | 3,408.14 |
| 289000. ENTERPRISE PRODS OPER L P | | | | | |
| GTD SR NT 5% DUE 03-01-201 | 03/08/2005 | 01/06/2006 | 276,110.60 | 284,861.71 | -8,751.11 |
| 239000. FORD MTR CR CO 6.875 DUE | 03/17/2005 | 01/06/2006 | 239,000.00 | 243,070.17 | -4,070.17 |
| 210000. GENERAL MTRS ACCEP CORP SR | | | | | |
| NT DTD 08/29/2002 6.125% D | 08/12/2005 | 01/06/2006 | 199,500.00 | 209,212.50 | -9,712.50 |
| 330000. HARRAHS OPER INC GTD SR NT | | | | | |
| DTD 05/27/2005 5.625 DUE 0 | 09/21/2005 | 01/06/2006 | 325,723.20 | 331,164.90 | -5,441.70 |
| 420000. SEMPRA ENERGY SR NT 4.621% | | | | | |
| DUE 05-17-2007 BEO | 02/14/2005 | 01/06/2006 | 417,872.70 | 425,556.60 | -7,683.90 |
| 125000. TYCO INTL GROUP S A GTD NT | | | | | |
| DTD 02/21/2001 6.75 DUE 02 | 05/18/2005 | 01/06/2006 | 131,455.88 | 137,951.80 | -6,495.92 |
| 260000. TYCO INTL GROUP S A CRP | | | | | |
| TYC 6.375 DUE 10-15-2011/1 | 05/18/2005 | 01/06/2006 | 269,907.30 | 283,625.50 | -13,718.20 |
| 600000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 08/02/2005 | 01/06/2006 | 707,085.94 | 717,005.53 | -9,919.59 |
| 6293000. US TREAS NTS 5 DUE | | | | | |
| 08-15-2011 REG | 01/05/2006 | 01/06/2006 | 6506617.85 | 6478862.32 | 27,755.53 |
| 937000. UNITED STATES TREAS NTS | | | | | |
| DTD 00078 3% DUE12-31-2006 | 12/14/2005 | 01/06/2006 | 924,116.25 | 924,006.45 | 109.80 |
| 45000. HSBC FIN CORP NT 5% DUE | 06/20/2005 | 01/09/2006 | 43,792.20 | 44,803.80 | -1,011.60 |
| 493000. US TREAS NTS 5 DUE | | | | | |
| 08-15-2011 REG | 01/06/2006 | 01/09/2006 | 509,850.59 | 510,445.89 | -595.30 |
| 180000. FNMA SINGLE FAMILY | | | | | |
| MORTGAGE 4.5% 30 YEARS SET | 12/09/2005 | 01/10/2006 | 170,107.03 | 168,075.00 | 2,032.03 |
| 210000. FNMA SINGLE FAMILY | | | | | |
| MORTGAGE 4.5% 30 YEARS SET | 12/09/2005 | 01/10/2006 | 198,556.64 | 196,153.13 | 2,403.51 |
| 210000. BRITISH TELECOMMUNICATIONS | | | | | |
| P L C NT 8.875% DUE 12-15- | 03/10/2005 | 01/10/2006 | 279,220.20 | 286,575.60 | -7,355.40 |
| 470000. ESSEX CNTY N J IMPT AUTH | | | | | |
| 5.1% 10-01-2029BEO TAXABLE | 08/30/2005 | 01/10/2006 | 436,160.00 | 455,425.30 | -19,265.30 |
| 155000. NEWMONT MNG CORP NEWMONT | 03/17/2005 | 01/10/2006 | 152,143.20 | 154,302.50 | -2,159.30 |
| 234000. RESONA BK FLT RT NT 144A | | | | | |
| DUE 09-29-2049/04-15-2016 | 10/14/2005 | 01/10/2006 | 235,663.74 | 227,028.72 | 8,635.02 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 145000. HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 | 12/13/2005 | 01/11/2006 | 140,786.30 | 137,647.05 | 3,139.25 |
| 75000. HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 | 12/13/2005 | 01/11/2006 | 72,810.00 | 71,196.75 | 1,613.25 |
| 160000. JP MORGAN CHASE CAP XVII BD 5.85 DUE 08-01-2035 BEO | 12/08/2005 | 01/11/2006 | 157,017.60 | 154,788.80 | 2,228.80 |
| 325000. MIZUHO FINL GROUP CAYMAN LTD 8.375 DUE 12-29-2049 B | 10/14/2005 | 01/11/2006 | 353,437.50 | 354,002.50 | -565.00 |
| 700000. CMO CR SUISSE 1ST BSTN MTG SECS CORP 2005-C5 CTF A-M | 10/26/2005 | 01/12/2006 | 694,285.16 | 687,036.00 | 7,249.16 |
| 350000. PVTPL TXU AUSTRALIA HLDGS LP GTD SR NT 144A 6.15% DU | 02/02/2005 | 01/12/2006 | 370,384.00 | 381,710.00 | -11,326.00 |
| 7051.73 FHLMC POOL #D9-6325 5.5% 10-01-2023 BEO | 11/03/2005 | 01/17/2006 | 7,051.73 | 7,009.86 | 41.87 |
| 5440.17 FHLMC POOL #A3-8713 6.5% 01-01-2035 BEO | 04/26/2005 | 01/17/2006 | 5,440.17 | 5,695.18 | -255.01 |
| 12081.43 FHLMC GOLD C90573 6.5 | 06/06/2005 | 01/17/2006 | 12,081.43 | 12,651.52 | -570.09 |
| 15836.54 FHLMC MULTICLASS SER 2552 CL KB 4.25 06-15-2027 | 02/03/2005 | 01/17/2006 | 15,836.54 | 15,895.93 | -59.39 |
| 254000. US TREAS NTS 5 DUE 08-15-2011 REG | 01/06/2006 | 01/17/2006 | 262,890.00 | 262,661.80 | 228.20 |
| 210000. FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SET | 01/10/2006 | 01/18/2006 | 199,204.69 | 198,482.81 | 721.88 |
| 45000. NEWMONT MNG CORP NEWMONT | 03/17/2005 | 01/18/2006 | 44,777.70 | 44,797.50 | -19.80 |
| 100000. PVTPL NEWS AMER INC NEWS AMER INC 6.4 12-15-2035 6. | 12/20/2005 | 01/18/2006 | 100,862.00 | 99,830.00 | 1,032.00 |
| 1304000. PNC FDG CORP SR NT 5.75 DUE 08-01-2006 BEO | 03/10/2005 | 01/18/2006 | 1310533.04 | 1336458.88 | -25,925.84 |
| 80000. TELEFONOS DE MEXICO S A SR NT 4.75% DUE 01-27-2010/08 | 03/16/2005 | 01/18/2006 | 78,725.60 | 78,100.00 | 625.60 |
| 40000. TYCO INTL GROUP S A GTD NT DTD 02/21/2001 6.75 DUE 02 | 05/18/2005 | 01/18/2006 | 42,476.00 | 44,093.20 | -1,617.20 |
| 449746.34 CMO WAMU MTG PASS-THRU CTFS SER 2005-AR14 CL 1A1 | 09/30/2005 | 01/18/2006 | 447,075.97 | 448,779.61 | -1,703.64 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 451000. PVTPL NLV FINL CORP SR NT | | | | | |
| 144A 6.5% DUE 03-15-2035/0 | 03/08/2005 | 01/19/2006 | 436,186.91 | 447,761.82 | -11,574.91 |
| 1300000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 12/09/2005 | 01/19/2006 | 1535269.53 | 1542451.64 | -7,182.11 |
| 2492000. US TREAS NTS 5 DUE | | | | | |
| 08-15-2011 REG | 01/06/2006 | 01/19/2006 | 2573963.44 | 2576701.60 | -2,738.16 |
| 3000000. US TSY 4.75 15MAY14 4.75% | | | | | |
| DUE 05-15-2014 REG | 01/12/2006 | 01/19/2006 | 3074882.81 | 3067953.55 | 6,929.26 |
| 2775000. &&&US TREAS NTS 3.375 DUE | | | | | |
| 02-15-2008 REG | 01/12/2006 | 01/19/2006 | 2720800.78 | 2719989.07 | 811.71 |
| 610000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/11/2006 | 01/19/2006 | 614,336.72 | 613,860.74 | 475.98 |
| 400000. AMERN GEN FIN CORP MEDIUM | | | | | |
| TERM SR NTS # TR 00394 4 D | 01/31/2005 | 01/20/2006 | 379,582.80 | 388,348.00 | -8,765.20 |
| 160000. ENTERPRISE PRODS OPER L P | | | | | |
| SR NT 4.95% DUE 06-01-2010 | 05/25/2005 | 01/20/2006 | 157,680.00 | 159,734.40 | -2,054.40 |
| 465000. FNMA SER 2005-22 CL HE 5 | 03/04/2005 | 01/20/2006 | 448,942.97 | 458,170.31 | -9,227.34 |
| 885000. FHLMC MULTICLASS SER 2780 | | | | | |
| CL TE 5 01-15-2033 | 03/04/2005 | 01/20/2006 | 855,131.25 | 870,203.91 | -15,072.66 |
| 690000. FHLMC MULTICLASS SER 2864 | | | | | |
| CL PE 5 06-15-2033 | 03/04/2005 | 01/20/2006 | 668,221.88 | 682,102.73 | -13,880.85 |
| 690000. FHLMC MULTICLASS SER 2921 | | | | | |
| CL NE 5 09-15-2033 | 03/04/2005 | 01/20/2006 | 666,928.13 | 680,647.27 | -13,719.14 |
| 630000. FHLMC MULTICLASS SER 2938 | | | | | |
| CL ND 5 10-15-2033 | 02/16/2005 | 01/20/2006 | 609,032.81 | 626,037.89 | -17,005.08 |
| 183000. DAIMLERCHRYSLER N AMER | | | | | |
| HLDG CORP MED MTN VAR RT D | 10/27/2005 | 01/23/2006 | 183,571.88 | 183,000.00 | 571.88 |
| 440861.93 FNMA POOL #255321 5.5% | | | | | |
| DUE 07-01-2024 REG | 06/16/2005 | 01/23/2006 | 442,575.57 | 447,474.86 | -4,899.29 |
| 15000. SCOTTISH PWR PLC BD 5.81% | | | | | |
| DUE 03-15-2025/03-25-2005 | 03/15/2005 | 01/23/2006 | 15,166.80 | 14,993.10 | 173.70 |
| 235000. SCOTTISH PWR PLC BD 5.81% | | | | | |
| DUE 03-15-2025/03-25-2005 | 03/15/2005 | 01/23/2006 | 237,613.20 | 234,891.90 | 2,721.30 |
| 169000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/04/2006 | 01/23/2006 | 199,888.71 | 195,670.47 | 4,218.24 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|-------------------------|
| 1761000. US TSY 4.75 15MAY14 4.75% DUE 05-15-2014 REG | 01/18/2006 | 01/23/2006 | 1808051.72 | 1804373.55 | 3,678.17 |
| 935000. CMO WAMU MTG PASS-THROUGH CTFS 2005-AR121-A6 VAR DUE | 08/25/2005 | 01/23/2006 | 925,022.61 | 927,001.36 | -1,978.75 |
| 470000. CMO WAMU MTG PASS-THRU CTFS 2005-AR14 CL1-A3 5.08 | 10/25/2005 | 01/23/2006 | 472,668.48 | 469,052.09 | 3,616.39 |
| 475000. CMO WAMU MTG PASS-THRU CTFS 2005-AR16 CL1A3 0 DUE | 11/09/2005 | 01/23/2006 | 471,567.98 | 468,124.69 | 3,443.29 |
| 715000. WELLS FARGO MTG BACKED SECS 2004-N TR MTG PASS CL | 06/07/2005 | 01/23/2006 | 694,830.28 | 709,078.91 | -14,248.63 |
| 710000. CMO WELLS FARGO MTG BKD SECS 2005-AR16 TR CL IV-A- | 08/17/2005 | 01/23/2006 | 703,088.79 | 705,962.37 | -2,873.58 |
| 705000. CMO WELLS FARGO MTG BACKED SECS 2005-AR10 TR CL II-A- | 05/19/2005 | 01/23/2006 | 687,717.34 | 699,987.89 | -12,270.55 |
| 260000. AOL TIME WARNER INC DEB DTD 04/19/2001 7.625 DUE 0 | 04/07/2005 | 01/24/2006 | 291,067.40 | 308,726.60 | -17,659.20 |
| 15000. AOL TIME WARNER INC DEB DTD 04/19/2001 7.625 DUE 0 | 04/07/2005 | 01/24/2006 | 16,792.35 | 17,811.15 | -1,018.80 |
| 655000. FHLMC MULTICLASS SERIES 2727 CLASS-PE 4.5 07-15-20 | 06/22/2005 | 01/24/2006 | 623,920.32 | 640,978.91 | -17,058.59 |
| 65000. FHLMC MULTICLASS SERIES 2727 CLASS-PE 4.5 07-15-20 | 06/22/2005 | 01/24/2006 | 61,915.76 | 63,608.59 | -1,692.83 |
| 65000. FHLMC MULTICLASS PREASSIGN 00493 5 05-15-2023 | 11/23/2005 | 01/24/2006 | 65,135.55 | 64,966.92 | 168.63 |
| 57000. FHLMC MULTICLASS PREASSIGN 00493 5 05-15-2023 | 11/23/2005 | 01/24/2006 | 57,118.86 | 56,971.00 | 147.86 |
| 545000. FHLMC MULTICLASS PREASSIGN 00849 5 09-15-2023 | 02/02/2005 | 01/24/2006 | 544,105.00 | 559,817.18 | -15,712.18 |
| 65000. FHLMC MULTICLASS PREASSIGN 00849 5 09-15-2023 | 02/02/2005 | 01/24/2006 | 64,893.26 | 66,767.19 | -1,873.93 |
| 415000. CMO GS MTG SECS CORP SER 10/12/2005 | 10/12/2005 | 01/24/2006 | 406,604.63 | 404,171.09 | 2,433.54 |
| 65000. CMO GS MTG SECS CORP SER 10/12/2005 | 10/12/2005 | 01/24/2006 | 63,685.06 | 63,303.91 | 381.15 |
| 310000. TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-20 | 05/19/2005 | 01/24/2006 | 307,492.10 | 310,538.75 | -3,046.65 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 25000. TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-20 | 05/19/2005 | 01/24/2006 | 24,797.75 | 25,062.25 | -264.50 |
| 30000. WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO | 05/31/2005 | 01/24/2006 | 33,488.10 | 34,967.04 | -1,478.94 |
| 10000. WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO | 05/31/2005 | 01/24/2006 | 11,162.70 | 11,626.60 | -463.90 |
| 7795.53 CMO ABN AMRO MTG CORP | 05/06/2005 | 01/25/2006 | 7,795.53 | 7,819.89 | -24.36 |
| 180000. FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SET | 01/10/2006 | 01/25/2006 | 169,818.75 | 170,043.75 | -225.00 |
| 36436.62 AMERIQUEST NIM 2005-RN8 / AMERIQUEST ASSNT CL A 14 | 09/27/2005 | 01/25/2006 | 36,436.62 | 36,297.98 | 138.64 |
| 14787.08 CMO CWALT INC 2004-1 MTG PASSTHRU CTF CLA-2 ALT 5.5 | 06/14/2005 | 01/25/2006 | 14,787.08 | 14,901.45 | -114.37 |
| 3764.06 CMO CWALT INC SER 2005-J6 CL 2-A-1 5.5% DUE | 06/22/2005 | 01/25/2006 | 3,764.06 | 3,814.64 | -50.58 |
| 19288.74 CMO CWMBS INC 2002-34 CHL MTG PASSTHRU CTF CL A- | 05/26/2005 | 01/25/2006 | 19,288.74 | 19,342.99 | -54.25 |
| 14088.6 CMO CHASE MTG FIN TR SER 2004-S3 CL IIA-1 5.25% DUE | 06/14/2005 | 01/25/2006 | 14,088.60 | 14,196.47 | -107.87 |
| 7887.95 CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2004-4 C | 12/20/2005 | 01/25/2006 | 7,887.95 | 7,876.86 | 11.09 |
| 10771.42 FNMA POOL #255321 5.5% DUE 07-01-2024 REG | 06/16/2005 | 01/25/2006 | 10,771.42 | 10,932.99 | -161.57 |
| 5904.46 FNMA POOL #255493 5.5% 36792.11 FNMA 2003-W14 CL 1A5 | 02/10/2005 | 01/25/2006 | 5,904.46 | 6,050.23 | -145.77 |
| 4.71 09-25-2033/04-25-2006 | 03/14/2005 | 01/25/2006 | 36,792.11 | 36,902.41 | -110.30 |
| 13054.49 FNMA SER 2004-W15 CL 1A1 6 08-25-2044 | 03/28/2005 | 01/25/2006 | 13,054.49 | 13,293.14 | -238.65 |
| 2650.17 FNMA POOL #713701 4.5% 2632.3 FNMA POOL #725231 5% | 02/11/2005 | 01/25/2006 | 2,650.17 | 2,590.54 | 59.63 |
| 02-01-2034 BEO | 07/06/2005 | 01/25/2006 | 2,632.30 | 2,620.37 | 11.93 |
| 2592.88 FNMA POOL #727435 4.5% DUE 07-01-2018 REG | 06/02/2005 | 01/25/2006 | 2,592.88 | 2,591.66 | 1.22 |
| 4782.66 FNMA POOL #727437 4.5% 10655.77 FNMA POOL #744131 6.5% | 06/02/2005 | 01/25/2006 | 4,782.66 | 4,780.42 | 2.24 |
| | 06/07/2005 | 01/25/2006 | 10,655.77 | 11,106.98 | -451.21 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 8846.8 CMO J P MORGAN MTG TR | | | | | |
| 2005-A8 MTG CL 2-A-1 4.97 | 10/03/2005 | 01/25/2006 | 8,846.80 | 8,810.86 | 35.94 |
| 742.46 CMO MASTR AST | | | | | |
| SECURITIZATION TR SER 2003 | 03/04/2005 | 01/25/2006 | 742.46 | 746.06 | -3.60 |
| 115000. PVTPL NEWS AMER INC NEWS | | | | | |
| AMER INC 6.4 12-15-2035 6. | 12/20/2005 | 01/25/2006 | 115,742.90 | 114,804.50 | 938.40 |
| 37512.1 PVTPL CMO PK PL NIM | | | | | |
| 2005-WCHN1 / PK PL AST HLD | 04/28/2005 | 01/25/2006 | 37,512.10 | 37,400.73 | 111.37 |
| 17058.52 CMO POPULAR ABS INC | | | | | |
| 2005-6 MTG PASSTHRU CTF A- | 12/13/2005 | 01/25/2006 | 17,058.52 | 17,058.52 | |
| 13685.55 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC MTG PASS THSER 2002-QS | 12/02/2005 | 01/25/2006 | 13,685.55 | 13,790.33 | -104.78 |
| 2163.83 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC SERIES 2004-QS2 CLASS- | 11/18/2005 | 01/25/2006 | 2,163.83 | 2,146.25 | 17.58 |
| 10787.48 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC MTG PASS TH2004-QS11 C | 06/22/2005 | 01/25/2006 | 10,787.48 | 10,902.10 | -114.62 |
| 2741.92 CMO STRUCTURED ASSET | | | | | |
| SECS CORP 2005-6 CL4-A1 5% | 04/20/2005 | 01/25/2006 | 2,741.92 | 2,695.86 | 46.06 |
| 7322.64 CMO STRUCTURED ADJ RATE | | | | | |
| MTG LN TR 2005-18 CL 1-A1 | 08/26/2005 | 01/25/2006 | 7,322.64 | 7,399.58 | -76.94 |
| 21000. US TREAS NTS 5 DUE | | | | | |
| 08-15-2011 REG | 01/23/2006 | 01/25/2006 | 21,618.52 | 21,704.65 | -86.13 |
| 99000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/18/2006 | 01/25/2006 | 99,340.31 | 99,765.70 | -425.39 |
| 6087.48 CMO WA MUT MTG SECS CORP | | | | | |
| 2005-AR3 MTG PASSTHRU CTF | 12/08/2005 | 01/25/2006 | 6,087.48 | 5,998.55 | 88.93 |
| 432769.06 CMO ABN AMRO MTG CORP | 05/06/2005 | 01/26/2006 | 428,826.28 | 434,121.46 | -5,295.18 |
| 345000. CMO BANC AMER MTG SECS INC | | | | | |
| SER 2003-2 CLNC1 5.5 DUE 4 | 11/30/2005 | 01/26/2006 | 344,507.82 | 345,646.87 | -1,139.05 |
| 125000. CMO BANC AMER MTG SECS INC | | | | | |
| SER 2003-2 CLNC1 5.5 DUE 4 | 11/30/2005 | 01/26/2006 | 124,821.67 | 125,234.38 | -412.71 |
| 650850.08 CMO CWALT INC SER | | | | | |
| 2005-J6 CL 2-A-1 5.5% DUE | 06/22/2005 | 01/26/2006 | 645,957.45 | 659,595.88 | -13,638.43 |
| 546937.55 CMO CWMBS INC 2002-34 | | | | | |
| CHL MTG PASSTHRU CTF CL A- | 05/26/2005 | 01/26/2006 | 538,308.73 | 548,475.80 | -10,167.07 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 72000. CELULOSA ARAUCO Y | | | | | |
| CONSTITUCION S A NT 5.625% | 11/16/2005 | 01/26/2006 | 71,007.12 | 70,876.80 | 130.32 |
| 935000. CMO CITIGROUP COML MTG TR | | | | | |
| 2005-C3 CL D 5.158% DUE 05 | 06/15/2005 | 01/26/2006 | 907,284.07 | 939,650.69 | -32,366.62 |
| 196282.54 CMO CREDIT SUISSE 1ST | | | | | |
| BSTN MTG SECS CORP2004-4 C | 12/20/2005 | 01/26/2006 | 195,403.18 | 196,006.52 | -603.34 |
| 254012.7 CMO CREDIT SUISSE 1ST | | | | | |
| BSTN MTG SECS CORP2004-4 C | 12/20/2005 | 01/26/2006 | 252,874.70 | 253,655.49 | -780.79 |
| 705000. CMO J P MORGAN CHASE COML | | | | | |
| MTG SECS CORP 2005-LDP5 CL | 12/16/2005 | 01/26/2006 | 696,497.70 | 700,265.93 | -3,768.23 |
| 940000. CMO LB-UBS COML MTG TR | | | | | |
| 2005-C3 PASSTHRU CTF CL A- | 06/21/2005 | 01/26/2006 | 904,707.23 | 944,692.10 | -39,984.87 |
| 705000. CMO MERRILL LYNCH MTG TR | 12/16/2005 | 01/26/2006 | 704,310.72 | 707,520.66 | -3,209.94 |
| 560000. OPTEUM MTG ACCEP CORP | | | | | |
| 2005-5 ASSET BKD CTF CL II | 11/17/2005 | 01/26/2006 | 555,759.96 | 559,988.80 | -4,228.84 |
| 142000. OPTEUM MTG ACCEP CORP | | | | | |
| 2005-5 ASSET BKD CTF CL II | 11/17/2005 | 01/26/2006 | 140,924.85 | 141,997.16 | -1,072.31 |
| 918941.48 CMO POPULAR ABS INC | | | | | |
| 2005-6 MTG PASSTHRU CTF A- | 12/13/2005 | 01/26/2006 | 918,284.35 | 918,941.48 | -657.13 |
| 441437.54 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC MTG PASS THSER 2002-QS | 12/02/2005 | 01/26/2006 | 443,782.46 | 444,817.30 | -1,034.84 |
| 125000. CMO RESDNTL AST MTG PRODS | | | | | |
| INC 2004-RS8 MTG PASSTHR A | 06/28/2005 | 01/26/2006 | 124,102.89 | 124,726.56 | -623.67 |
| 430000. CMO RESDNTL AST MTG PRODS | | | | | |
| INC 2004-RS8 MTG PASSTHR A | 06/28/2005 | 01/26/2006 | 426,913.93 | 429,059.38 | -2,145.45 |
| 145000. CMO RESDNTL AST MTG PRODS | | | | | |
| INC 2004-RS8 MTG PASSTHR A | 06/28/2005 | 01/26/2006 | 143,959.35 | 144,682.81 | -723.46 |
| 9000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/04/2006 | 01/26/2006 | 10,424.88 | 10,638.63 | -213.75 |
| 18000. US TREAS NTS 5 DUE | | | | | |
| 08-15-2011 REG | 01/23/2006 | 01/26/2006 | 18,458.44 | 18,603.98 | -145.54 |
| 420000. CMO WAMU MTG PASS-THROUGH | | | | | |
| CTFS 2004-AR7 CL A-6 DUE 0 | 02/02/2005 | 01/26/2006 | 406,552.57 | 415,603.13 | -9,050.56 |
| 470000. CMO WACHOVIA BK COML MTG | | | | | |
| TR SER 2005-C22CL B FLT RT | 12/15/2005 | 01/26/2006 | 468,373.48 | 468,792.57 | -419.09 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 576672.94 CMO WA MUT MTG SECS CORP | | | | | |
| 2005-AR3 MTG PASSTHRU CTF | 12/08/2005 | 01/26/2006 | 567,554.47 | 568,248.10 | -693.63 |
| 463576.53 FHLMC POOL #C9-0940 6% | 12/22/2005 | 01/27/2006 | 471,555.79 | 471,182.09 | 373.70 |
| 550275.99 FHLMC GOLD C90573 6.5 | 06/06/2005 | 01/27/2006 | 568,112.41 | 576,242.14 | -8,129.73 |
| 942000. CMO GS MTG SECS CORP II | | | | | |
| SER 2005-GG4 CL AJ DUE 07- | 06/09/2005 | 01/27/2006 | 902,835.22 | 946,709.06 | -43,873.84 |
| 175000. TALISMAN ENERGY INC | | | | | |
| 02-01-2037 5.85 DUE 02-01- | 01/23/2006 | 01/27/2006 | 172,242.00 | 173,981.50 | -1,739.50 |
| 705000. CMO WACHOVIA BK COML MTG | | | | | |
| TR SER 2005-C19CL G FLT RT | 06/22/2005 | 01/27/2006 | 670,668.69 | 698,296.86 | -27,628.17 |
| 95000. BNP PARIBAS SUB NT 144A | | | | | |
| DUE 06-29-2049/06-29-2015 | 10/19/2005 | 01/30/2006 | 91,644.60 | 92,007.50 | -362.90 |
| 2500000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/25/2006 | 01/30/2006 | 2897460.94 | 2937196.10 | -39,735.16 |
| 3961000. US TREAS NTS 5 DUE | | | | | |
| 08-15-2011 REG | 01/23/2006 | 01/30/2006 | 4058632.46 | 4093910.12 | -35,277.66 |
| 2733000. US TSY 4.75 15MAY14 4.75% | | | | | |
| DUE 05-15-2014 REG | 01/20/2006 | 01/30/2006 | 2770578.75 | 2799958.64 | -29,379.89 |
| 20000000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/27/2006 | 01/30/2006 | 20001562.50 | 20060573.56 | -59,011.06 |
| 955000. FHLMC 30 YEAR GOLD | | | | | |
| PARTICIPATION CERTIFICATE | 01/06/2006 | 01/31/2006 | 964,773.83 | 967,086.72 | -2,312.89 |
| 15000. BRITISH TELECOMMUNICATIONS | | | | | |
| P L C NT 8.875% DUE 12-15- | 03/15/2005 | 01/31/2006 | 19,739.10 | 20,402.95 | -663.85 |
| .01 CMO CREDIT SUISSE 1ST | | | | | |
| BSTN MTG SECS CORP2004-4 C | 12/20/2005 | 01/31/2006 | 0.01 | 0.01 | |
| .01 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC MTG PASS THSER 2002-QS | 12/02/2005 | 01/31/2006 | 0.01 | 0.01 | |
| 393000. &&&US TREAS NTS 3.375 DUE | | | | | |
| 02-15-2008 REG | 01/18/2006 | 01/31/2006 | 384,479.88 | 385,661.95 | -1,182.07 |
| 131000. &&&US TREAS NTS 3.375 DUE | | | | | |
| 02-15-2008 REG | 01/18/2006 | 01/31/2006 | 128,154.84 | 128,553.99 | -399.15 |
| 15000. BRITISH TELECOMMUNICATIONS | | | | | |
| P L C NT 8.875% DUE 12-15- | 03/15/2005 | 02/01/2006 | 19,671.60 | 20,402.70 | -731.10 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 5104.41 CMO MASTR ADJ RATE MTGS | | | | | |
| TR 2005-2 MTG PASSTHRU CTF | 10/26/2005 | 02/02/2006 | 5,104.41 | 5,082.88 | 21.53 |
| 54000. MERRILL LYNCH & CO INC | | | | | |
| MEDIUM TERM NTS BOOK ENTRY | 08/02/2005 | 02/02/2006 | 53,231.04 | 54,004.86 | -773.82 |
| 1411000. US TSY 4.75 15MAY14 4.75% | | | | | |
| DUE 05-15-2014 REG | 01/30/2006 | 02/02/2006 | 1427645.39 | 1444397.50 | -16,752.11 |
| 471000. PVTPL CMO GS MTG SECS CORP | | | | | |
| II 2005-GG4 144A CL G VAR | 06/09/2005 | 02/03/2006 | 453,834.26 | 473,349.35 | -19,515.09 |
| 285000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 01/31/2006 | 02/03/2006 | 280,958.79 | 281,136.91 | -178.12 |
| 285000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 01/31/2006 | 02/03/2006 | 280,958.79 | 281,092.97 | -134.18 |
| 483000. C-BASS TR 2005-CB5 MTG LN | | | | | |
| ASSET BKD CTF CL AV-2 03-2 | 08/18/2005 | 02/06/2006 | 483,698.09 | 483,000.00 | 698.09 |
| 48704.26 CWABS INC 2004-C | | | | | |
| REVOLVING HOME EQUITY LN A | 03/10/2005 | 02/06/2006 | 48,744.21 | 48,761.34 | -17.13 |
| 150000. US TREAS BDS USD1000 7.25 | | | | | |
| DUE 05-15-2016REG | 01/31/2006 | 02/06/2006 | 182,308.59 | 182,343.75 | -35.16 |
| 88000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 01/31/2006 | 02/06/2006 | 86,755.63 | 86,790.00 | -34.37 |
| 85000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/27/2006 | 02/06/2006 | 84,747.66 | 85,049.80 | -302.14 |
| 140000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/27/2006 | 02/06/2006 | 139,573.44 | 140,082.03 | -508.59 |
| 50000. US TREAS BDS USD1000 7.25 | | | | | |
| DUE 05-15-2016REG | 01/31/2006 | 02/07/2006 | 60,636.72 | 60,759.77 | -123.05 |
| 200000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/27/2006 | 02/07/2006 | 199,570.31 | 200,117.19 | -546.88 |
| 150000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/27/2006 | 02/07/2006 | 149,578.13 | 150,087.89 | -509.76 |
| 41000. HSBC FIN CORP NT 5% DUE | 06/20/2005 | 02/08/2006 | 39,409.20 | 40,821.24 | -1,412.04 |
| 185000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/27/2006 | 02/09/2006 | 184,327.93 | 185,108.40 | -780.47 |
| .02 CWABS INC 2004-C | | | | | |
| REVOLVING HOME EQUITY LN A | 03/10/2005 | 02/10/2006 | 0.02 | 0.02 | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 360223.57 FNMA POOL #727435 4.5% DUE 07-01-2018 REG | 06/02/2005 | 02/10/2006 | 349,810.86 | 360,054.73 | -10,243.87 |
| 415597.06 FNMA POOL #727437 4.5% 30000. NEWMONT MNG CORP NEWMONT | 06/02/2005 | 02/10/2006 | 403,583.70 | 415,402.25 | -11,818.55 |
| 193000. UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-1 | 03/17/2005 | 02/10/2006 | 29,343.00 | 29,865.00 | -522.00 |
| 42000. US TSY 4.75 15MAY14 4.75% DUE 05-15-2014 REG | 01/25/2006 | 02/13/2006 | 223,638.75 | 226,066.33 | -2,427.58 |
| 300000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 02/08/2006 | 02/13/2006 | 42,295.31 | 42,442.97 | -147.66 |
| 170000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 02/13/2006 | 02/13/2006 | 295,652.34 | 295,687.50 | -35.16 |
| 25000. ENTERGY LA LLC 1ST MTG BD 6.3% DUE 09-01-2035/08-17- | 01/27/2006 | 02/13/2006 | 169,203.13 | 170,099.61 | -896.48 |
| 188000. US TREAS BDS USD1000 7.25 DUE 05-15-2016REG | 08/10/2005 | 02/14/2006 | 24,937.50 | 24,999.00 | -61.50 |
| 125000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 01/31/2006 | 02/14/2006 | 226,422.50 | 228,456.72 | -2,034.22 |
| 75000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 02/13/2006 | 02/14/2006 | 123,193.36 | 123,203.12 | -9.76 |
| 7261.42 FHLMC POOL #D9-6325 5.5% 10-01-2023 BEO | 01/31/2006 | 02/14/2006 | 74,566.41 | 75,027.08 | -460.67 |
| 2070.35 FHLMC POOL #A3-8713 6.5% 01-01-2035 BEO | 11/03/2005 | 02/15/2006 | 7,261.42 | 7,218.31 | 43.11 |
| 65000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 04/26/2005 | 02/15/2006 | 2,070.35 | 2,167.40 | -97.05 |
| 40000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 02/13/2006 | 02/15/2006 | 64,068.16 | 64,065.63 | 2.53 |
| 20000. AOL TIME WARNER INC DEB DTD 04/19/2001 7.625 DUE 0 | 01/31/2006 | 02/15/2006 | 39,757.81 | 40,010.94 | -253.13 |
| 51000. &&&US TREAS NTS 3.375 DUE 02-15-2008 REG | 04/07/2005 | 02/16/2006 | 22,657.80 | 23,748.20 | -1,090.40 |
| 350000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 01/18/2006 | 02/16/2006 | 49,742.93 | 50,047.73 | -304.80 |
| | 01/31/2006 | 02/16/2006 | 348,085.94 | 350,095.70 | -2,009.76 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|-----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 42000. VERIZON NEW ENG INC | | | | | |
| VERIZON NEW ENG INC 6.5 DU | 01/09/2006 | 02/17/2006 | 43,275.96 | 43,482.18 | -206.22 |
| 60000. GEN MTRS ACCEP CORP NT DTD | | | | | |
| 04/07/1999 6.15 DUE 04-05- | 08/12/2005 | 02/21/2006 | 58,500.00 | 59,925.00 | -1,425.00 |
| 5000. GEN MTRS ACCEP CORP NT DTD | | | | | |
| 04/07/1999 6.15 DUE 04-05- | 08/12/2005 | 02/21/2006 | 4,850.00 | 4,993.75 | -143.75 |
| 27000. AOL TIME WARNER INC DEB | | | | | |
| DTD 04/19/2001 7.625 DUE 0 | 04/07/2005 | 02/22/2006 | 30,866.13 | 32,060.07 | -1,193.94 |
| 15000. GENERAL MTRS ACCEP CORP SR | | | | | |
| NT DTD 08/29/2002 6.125% D | 08/12/2005 | 02/22/2006 | 14,325.00 | 14,943.75 | -618.75 |
| 50000. GENERAL MTRS ACCEP CORP SR | | | | | |
| NT DTD 08/29/2002 6.125% D | 08/12/2005 | 02/22/2006 | 47,750.00 | 49,812.50 | -2,062.50 |
| 45000. HSBC FIN CAP TR IX FLT RT | | | | | |
| NT 5.911% DUE 11-30-2035/1 | 01/09/2006 | 02/22/2006 | 45,319.95 | 45,486.45 | -166.50 |
| 9000. AOL TIME WARNER INC DEB | | | | | |
| DTD 04/19/2001 7.625 DUE 0 | 04/07/2005 | 02/23/2006 | 10,286.19 | 10,686.69 | -400.50 |
| 4662.27 CWABS INC 2004-C | | | | | |
| REVOLVING HOME EQUITY LN A | 03/10/2005 | 02/23/2006 | 4,662.27 | 4,667.73 | -5.46 |
| 55000. TELEFONOS DE MEXICO S A SR | | | | | |
| NT 4.75% DUE 01-27-2010/08 | 03/16/2005 | 02/23/2006 | 53,662.40 | 53,693.75 | -31.35 |
| 250000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 01/31/2006 | 02/24/2006 | 248,662.11 | 250,038.98 | -1,376.87 |
| 35225.05 AMERIQUEST NIM 2005-RN8 | | | | | |
| / AMERIQUEST ASSNT CL A 14 | 09/27/2005 | 02/27/2006 | 35,225.05 | 35,091.02 | 134.03 |
| 7442.29 CMO CWALT INC 2004-1 MTG | | | | | |
| PASSTHRU CTF CLA-2 ALT 5.5 | 06/14/2005 | 02/27/2006 | 7,442.29 | 7,499.85 | -57.56 |
| 2071.02 CMO CHASE MTG FIN TR SER | | | | | |
| 2004-S3 CL IIA-1 5.25% DUE | 06/14/2005 | 02/27/2006 | 2,071.02 | 2,086.88 | -15.86 |
| 24338.64 FNMA 2003-W14 CL 1A5 | | | | | |
| 4.71 09-25-2033/04-25-2006 | 03/14/2005 | 02/27/2006 | 24,338.64 | 24,411.61 | -72.97 |
| 13518.12 FNMA SER 2004-W15 CL 1A1 | | | | | |
| 6 08-25-2044 | 03/28/2005 | 02/27/2006 | 13,518.12 | 13,765.25 | -247.13 |
| 1711.55 FNMA POOL #725231 5% | | | | | |
| 02-01-2034 BEO | 07/06/2005 | 02/27/2006 | 1,711.55 | 1,703.79 | 7.76 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 4893.16 FNMA POOL #727435 4.5% DUE 07-01-2018 REG | 06/02/2005 | 02/27/2006 | 4,893.16 | 4,890.87 | 2.29 |
| 4722.37 FNMA POOL #727437 4.5% | 06/02/2005 | 02/27/2006 | 4,722.37 | 4,720.16 | 2.21 |
| 5419.88 FNMA POOL #744131 6.5% | 06/07/2005 | 02/27/2006 | 5,419.88 | 5,649.38 | -229.50 |
| 5292.12 CMO J P MORGAN MTG TR | 10/03/2005 | 02/27/2006 | 5,292.12 | 5,270.62 | 21.50 |
| 3195.04 CMO MASTR AST SECURITIZATION TR SER 2003 | 03/04/2005 | 02/27/2006 | 3,195.04 | 3,210.52 | -15.48 |
| 23517.38 PVTPL CMO PK PL NIM 2005-WCHN1 / PK PL AST HLD | 04/28/2005 | 02/27/2006 | 23,517.38 | 23,447.56 | 69.82 |
| 2475.17 CMO RESDNTL ACCREDIT LNS INC SERIES 2004-QS2 CLASS- | 11/18/2005 | 02/27/2006 | 2,475.17 | 2,455.06 | 20.11 |
| 11130.82 CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2004-QS11 C | 06/22/2005 | 02/27/2006 | 11,130.82 | 11,249.08 | -118.26 |
| 196.2 CMO STRUCTURED ASSET SECS CORP 2005-6 CL4-A1 5% DUE | 04/20/2005 | 02/27/2006 | 196.20 | 192.90 | 3.30 |
| 8554.54 CMO STRUCTURED ADJ RATE MTG LN TR 2005-18 CL 1-A1 | 08/26/2005 | 02/27/2006 | 8,554.54 | 8,644.43 | -89.89 |
| 65000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 02/13/2006 | 03/03/2006 | 64,096.09 | 64,065.63 | 30.46 |
| 65000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 02/13/2006 | 03/03/2006 | 64,101.17 | 64,065.62 | 35.55 |
| 110000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 02/08/2006 | 03/03/2006 | 108,925.78 | 109,714.30 | -788.52 |
| 110000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 02/02/2006 | 03/03/2006 | 108,930.08 | 109,938.83 | -1,008.75 |
| 95000. US TREAS BDS USD1000 7.25 DUE 05-15-2016REG | 01/31/2006 | 03/06/2006 | 113,235.55 | 115,443.55 | -2,208.00 |
| 100000. WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WAC | 01/25/2006 | 03/06/2006 | 98,831.00 | 100,000.00 | -1,169.00 |
| 85000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 02/13/2006 | 03/07/2006 | 83,817.97 | 83,778.13 | 39.84 |
| 85000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 02/13/2006 | 03/07/2006 | 83,808.01 | 83,778.12 | 29.89 |
| 85000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 02/08/2006 | 03/07/2006 | 84,020.51 | 84,770.90 | -750.39 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|-----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 110000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 02/08/2006 | 03/07/2006 | 108,719.53 | 109,703.52 | -983.99 |
| 85000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 02/08/2006 | 03/07/2006 | 84,027.15 | 84,770.90 | -743.75 |
| .01 CWABS INC 2004-C | | | | | |
| REVOLVING HOME EQUITY LN A | 03/10/2005 | 03/08/2006 | 0.01 | 0.01 | |
| 170000. US TREAS BDS USD1000 7.25 | | | | | |
| DUE 05-15-2016REG | 02/02/2006 | 03/09/2006 | 202,432.81 | 206,513.60 | -4,080.79 |
| 169000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 02/13/2006 | 03/09/2006 | 166,689.45 | 166,570.62 | 118.83 |
| 140000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 02/13/2006 | 03/09/2006 | 138,080.47 | 137,987.50 | 92.97 |
| 300000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 02/10/2006 | 03/09/2006 | 296,906.25 | 299,132.82 | -2,226.57 |
| 215000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 02/10/2006 | 03/09/2006 | 212,732.42 | 214,392.96 | -1,660.54 |
| 1312. ARCH CAPITAL GROUP PFD SER | 01/26/2006 | 03/10/2006 | 33,454.97 | 32,884.20 | 570.77 |
| 687. AXIS CAP HLDGS LTD PFD SHS | | | | | |
| SER B % PFD STK | 11/18/2005 | 03/13/2006 | 69,980.48 | 68,700.00 | 1,280.48 |
| 103000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 02/16/2006 | 03/13/2006 | 101,571.68 | 101,531.68 | 40.00 |
| 308000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 02/16/2006 | 03/13/2006 | 303,752.97 | 303,636.72 | 116.25 |
| 160000. US TREAS BDS USD1000 7.25 | | | | | |
| DUE 05-15-2016REG | 02/02/2006 | 03/14/2006 | 191,556.25 | 194,093.75 | -2,537.50 |
| 3539.86 FHLMC POOL #D9-6325 5.5% | | | | | |
| 10-01-2023 BEO | 11/03/2005 | 03/15/2006 | 3,539.86 | 3,518.84 | 21.02 |
| 2321.49 FHLMC POOL #A3-8713 6.5% | | | | | |
| 01-01-2035 BEO | 04/26/2005 | 03/15/2006 | 2,321.49 | 2,430.31 | -108.82 |
| 1884.69 FNMA REMIC TR 1998-M6 | | | | | |
| CL-A2 6.32 08-15-2008 | 02/13/2006 | 03/15/2006 | 1,884.69 | 1,923.61 | -38.92 |
| 485000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 02/17/2006 | 03/15/2006 | 480,718.36 | 482,765.86 | -2,047.50 |
| 67000. CENTEX CORP NT 5.25% DUE | 08/09/2005 | 03/16/2006 | 63,071.79 | 64,760.19 | -1,688.40 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|-----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 140000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 03/01/2006 | 03/16/2006 | 139,382.03 | 139,174.80 | 207.23 |
| 3336.47 CMO WAMU MTG PASS-THRU | | | | | |
| CTFS SER 2005-AR14 CL 1A1 | 09/30/2005 | 03/16/2006 | 3,336.47 | 3,329.30 | 7.17 |
| 120000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 03/01/2006 | 03/20/2006 | 119,395.31 | 119,259.38 | 135.93 |
| 35000. CENTEX CORP NT 5.45% DUE | 08/15/2005 | 03/22/2006 | 34,155.45 | 34,980.05 | -824.60 |
| 290000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 03/09/2006 | 03/22/2006 | 287,519.14 | 286,822.65 | 696.49 |
| 540000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 03/01/2006 | 03/22/2006 | 535,612.50 | 536,667.19 | -1,054.69 |
| 12000. WEYERHAEUSER CO DEB 7.375 | | | | | |
| DUE 03-15-2032 BEO | 05/31/2005 | 03/22/2006 | 13,184.28 | 13,951.92 | -767.64 |
| 36341.61 AMERIQUEST NIM 2005-RN8 | | | | | |
| / AMERIQUEST ASSNT CL A 14 | 09/27/2005 | 03/27/2006 | 36,341.61 | 36,203.33 | 138.28 |
| 2525.01 CMO BEAR STEARNS ARM TR | | | | | |
| 2006-1 MTG BKD NT CL A-1 D | 02/07/2006 | 03/27/2006 | 2,525.01 | 2,475.40 | 49.61 |
| 9228.69 CMO CWALT INC 2004-1 MTG | | | | | |
| PASSTHRU CTF CLA-2 ALT 5.5 | 06/14/2005 | 03/27/2006 | 9,228.69 | 9,300.07 | -71.38 |
| 10440.91 CMO CHASE MTG FIN TR SER | | | | | |
| 2004-S3 CL IIA-1 5.25% DUE | 06/14/2005 | 03/27/2006 | 10,440.91 | 10,520.85 | -79.94 |
| 3464.8 FNMA SER 2004-W15 CL 1A1 | | | | | |
| 6 08-25-2044 | 03/28/2005 | 03/27/2006 | 3,464.80 | 3,528.14 | -63.34 |
| 1487.9 FNMA POOL #725419 4.5% | 01/18/2006 | 03/27/2006 | 1,487.90 | 1,418.62 | 69.28 |
| 2023.09 FNMA POOL #725231 5% | | | | | |
| 02-01-2034 BEO | 07/06/2005 | 03/27/2006 | 2,023.09 | 2,013.92 | 9.17 |
| 6485.65 FNMA POOL #744131 6.5% | 06/07/2005 | 03/27/2006 | 6,485.65 | 6,760.28 | -274.63 |
| 2632.62 FNMA POOL #850955 7% | | | | | |
| 01-01-2036 BEO | 02/06/2006 | 03/27/2006 | 2,632.62 | 2,736.69 | -104.07 |
| 82. FNMA POOL #878453 6.5% | | | | | |
| 01-01-2036 BEO | 02/06/2006 | 03/27/2006 | 82.00 | 84.04 | -2.04 |
| 87.72 FNMA POOL #878454 6.5% | 02/06/2006 | 03/27/2006 | 87.72 | 89.90 | -2.18 |
| 6581.25 CMO J P MORGAN MTG TR | 10/03/2005 | 03/27/2006 | 6,581.25 | 6,554.51 | 26.74 |
| 28400.7 PVTPL CMO PK PL NIM | | | | | |
| 2005-WCHN1 / PK PL AST HLD | 04/28/2005 | 03/27/2006 | 28,400.70 | 28,316.39 | 84.31 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 1714.52 CMO RESDNTL ACCREDIT LNS INC SERIES 2004-QS2 CLASS- | 11/18/2005 | 03/27/2006 | 1,714.52 | 1,700.59 | 13.93 |
| 10327.79 CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2004-QS11 C | 06/22/2005 | 03/27/2006 | 10,327.79 | 10,437.52 | -109.73 |
| 585.72 CMO STRUCTURED ASSET SECS CORP 2005-6 CL4-A1 5% | 04/20/2005 | 03/27/2006 | 585.72 | 575.88 | 9.84 |
| 1567.18 CMO STRUCTURED ADJ RATE MTG LN TR 2005-18 CL 1-A1 | 08/26/2005 | 03/27/2006 | 1,567.18 | 1,583.65 | -16.47 |
| 160000. UNITED STATES TREAS NTS DTD 00108 4.5% DUE 11-15-2 | 03/15/2006 | 03/27/2006 | 158,687.50 | 158,324.23 | 363.27 |
| 2801.87 CMO WAMU MTG PASS-THRU CTFS 2006-AR2 CL 1-A1 DUE | 02/03/2006 | 03/27/2006 | 2,801.87 | 2,787.12 | 14.75 |
| 45000. ERP OPER LTD PARTNERSHIP 6.95 DUE 03-02-2011 BEO | 08/09/2005 | 03/28/2006 | 47,856.15 | 48,956.35 | -1,100.20 |
| 2081.29 WELLS FARGO MTG BACKED SECS 2006-AR2 TR 2006-AR2 | 02/03/2006 | 03/28/2006 | 2,081.29 | 2,061.62 | 19.67 |
| 2158.4 CMO C-BASS SER 2006-CB2 TR CL AF-1 5.708DUE 12-25- | 02/24/2006 | 03/29/2006 | 2,158.40 | 2,158.37 | 0.03 |
| 31100.67 M.LYNCH MTG INVS INC SER 1996-C2 CL-A3 6.96 CTF DUE | 03/13/2006 | 03/29/2006 | 31,139.55 | 31,133.56 | 5.99 |
| 175000. US TREAS BDS USD1000 7.25 DUE 05-15-2016REG | 02/02/2006 | 03/29/2006 | 207,894.53 | 212,290.04 | -4,395.51 |
| 100000. PVTPL WA MUT PFD FDG CAYMAN I LTD PERP 144A 7.2 | 02/24/2006 | 03/29/2006 | 98,000.00 | 100,000.00 | -2,000.00 |
| 270000. US TREAS BDS USD1000 7.25 DUE 05-15-2016REG | 02/02/2006 | 03/30/2006 | 319,865.63 | 327,533.20 | -7,667.57 |
| 1375000. US TREAS BDS USD1000 7.25 DUE 05-15-2016REG | 02/22/2006 | 03/30/2006 | 1625830.08 | 1666375.99 | -40,545.91 |
| 193000. UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-1 | 01/26/2006 | 03/30/2006 | 215,247.77 | 224,290.31 | -9,042.54 |
| 3976.16 CMO CWALT INC SER 2004-29CB CL A-2 5% DUE 01 | 02/23/2006 | 03/31/2006 | 3,976.16 | 3,925.22 | 50.94 |
| 187000. UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30- | 03/29/2006 | 03/31/2006 | 184,596.76 | 184,596.76 | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 63000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875% DUE 11-30- | 03/29/2006 | 04/03/2006 | 62,180.51 | 62,190.35 | -9.84 |
| 405434.52 CMO J P MORGAN MTG TR | 10/03/2005 | 04/04/2006 | 400,778.36 | 403,787.45 | -3,009.09 |
| 19000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/26/2006 | 04/05/2006 | 21,193.16 | 22,066.72 | -873.56 |
| 5000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/26/2006 | 04/05/2006 | 5,575.59 | 5,807.03 | -231.44 |
| 10000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/26/2006 | 04/05/2006 | 11,163.67 | 11,614.06 | -450.39 |
| 5000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/26/2006 | 04/05/2006 | 5,574.41 | 5,807.03 | -232.62 |
| 116000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 01/26/2006 | 04/05/2006 | 129,394.38 | 134,723.12 | -5,328.74 |
| 92000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 03/15/2006 | 04/05/2006 | 90,867.97 | 91,202.19 | -334.22 |
| 83082.53 FNMA POOL #878453 6.5% | 02/06/2006 | 04/10/2006 | 84,757.16 | 85,146.61 | -389.45 |
| 82002.4 FNMA POOL #878454 6.5% | 02/06/2006 | 04/10/2006 | 83,655.26 | 84,039.65 | -384.39 |
| 15000. TYCO INTL GROUP S A NT 7 | | | | | |
| DUE 06-15-2028 BEO | 06/21/2005 | 04/11/2006 | 15,684.45 | 17,832.90 | -2,148.45 |
| 50000. US TREAS BDS USD1000 7.25 | | | | | |
| DUE 05-15-2016 REG | 02/22/2006 | 04/11/2006 | 58,835.94 | 60,615.24 | -1,779.30 |
| 100000. PVTPL WA MUT PFD FDG | | | | | |
| CAYMAN I LTD PERP 144A 7.2 | 02/24/2006 | 04/11/2006 | 97,750.00 | 100,000.00 | -2,250.00 |
| 215000. PVTPL FARMERS EXCHANGE CAP | | | | | |
| 7.2 DUE 07-15-2048 REG | 07/22/2005 | 04/12/2006 | 209,180.81 | 230,295.10 | -21,114.29 |
| 164000. PVTPL NLV FINL CORP SR NT | | | | | |
| 144A 7.5% DUE 08-15-2033/0 | 08/03/2005 | 04/12/2006 | 168,754.52 | 181,538.16 | -12,783.64 |
| 220000. REINSURANCE GROUP AMER INC | | | | | |
| FLT RT NT DUE 12-15-2065/12 | 12/05/2005 | 04/12/2006 | 208,399.18 | 219,252.00 | -10,852.82 |
| 17000. ERP OPER LTD PARTNERSHIP | | | | | |
| 6.95 DUE 03-02-2011 BEO | 09/08/2005 | 04/13/2006 | 17,892.50 | 18,570.57 | -678.07 |
| 80000. RESDNTL CAP CORP RESDNTL | | | | | |
| CAP 6.5 4 17 136.5 DUE 04- | 04/11/2006 | 04/13/2006 | 79,583.20 | 79,769.60 | -186.40 |
| 50000. UTD DOMINION RLTY TR INC | 03/28/2006 | 04/13/2006 | 46,690.00 | 47,037.00 | -347.00 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|-------------------------|
| 110000. WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE | 03/06/2006 | 04/13/2006 | 107,598.70 | 109,864.70 | -2,266.00 |
| 8604.15 CMO BANC AMER COML MTG INC 2000-1 MTG PASTHRU CTF | 03/13/2006 | 04/17/2006 | 8,604.15 | 8,779.80 | -175.65 |
| 325000. BROCKTON MASS 6.45% 05-01-2017 BEO TAXABLE | 08/11/2005 | 04/17/2006 | 339,787.50 | 356,492.50 | -16,705.00 |
| 6503.32 FHLMC POOL #D9-6325 5.5% 10-01-2023 BEO | 11/03/2005 | 04/17/2006 | 6,503.32 | 6,464.71 | 38.61 |
| 2899.15 FHLMC POOL #A4-1950 6.5% 01-01-2036 BEO | 03/03/2006 | 04/17/2006 | 2,899.15 | 2,966.19 | -67.04 |
| 6554.87 FHLMC POOL #A4-2863 6.5% 02-01-2036 BEO | 03/03/2006 | 04/17/2006 | 6,554.87 | 6,709.52 | -154.65 |
| 6296.52 FHLMC POOL #A3-8713 6.5% 01-01-2035 BEO | 04/26/2005 | 04/17/2006 | 6,296.52 | 6,591.67 | -295.15 |
| 3845.77 FNMA REMIC TR 1998-M6 CL-A2 6.32 08-15-2008 | 02/13/2006 | 04/17/2006 | 3,845.77 | 3,925.19 | -79.42 |
| 285000. HOFFMAN ESTATES ILL 4.8% 20000. MC HENRY CNTY ILL CMNTY | 02/16/2006 | 04/17/2006 | 272,388.75 | 278,376.60 | -5,987.85 |
| UNIT SCH DIST NOTAXABLE-LT | 03/16/2006 | 04/17/2006 | 19,487.00 | 19,900.80 | -413.80 |
| 10000. OR CMNTY CG DIST | | | | | |
| TAXABLE-PENSION OBLIG 5.44 | 03/16/2006 | 04/17/2006 | 9,434.00 | 9,823.30 | -389.30 |
| 240000. PSI ENERGY INC BD 6.12% DUE 10-15-2035 BEO | 10/18/2005 | 04/17/2006 | 229,636.80 | 239,872.80 | -10,236.00 |
| 190000. TXU ENERGY CO LLC SR NT DTD 03/11/2003 7% DUE 03-1 | 09/01/2005 | 04/17/2006 | 197,218.10 | 211,726.50 | -14,508.40 |
| 37000. AOL TIME WARNER INC DEB DTD 04/19/2001 7.625 DUE 0 | 04/05/2006 | 04/18/2006 | 39,834.57 | 40,406.59 | -572.02 |
| 45000. AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK EN | 05/10/2005 | 04/18/2006 | 43,835.85 | 44,993.70 | -1,157.85 |
| 270000. CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10- | 03/30/2006 | 04/18/2006 | 259,054.23 | 261,309.38 | -2,255.15 |
| 159420.15 CMO BANC AMER COML MTG INC 2000-1 MTG PASTHRU CTF | 03/13/2006 | 04/18/2006 | 161,536.66 | 162,674.65 | -1,137.99 |
| 175000. CMO DLJ MTG ACCEP CORP 97-CF2 144A A-2 6.84% DUE | 03/13/2006 | 04/18/2006 | 178,039.56 | 178,383.87 | -344.31 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 167510.94 FNMA REMIC TR 1998-M6 CL-A2 6.32 08-15-2008 | 02/13/2006 | 04/18/2006 | 170,075.80 | 170,970.25 | -894.45 |
| 275000. CMO GMAC COML MTG SECS INC GMAC COMML MTG 2005-C1 AM | 03/30/2006 | 04/18/2006 | 256,599.83 | 258,070.31 | -1,470.48 |
| 275000. PVTPL CMO GS MTG SECS CORP II GSMS 05GG4A4 4.761% DUE | 03/30/2006 | 04/18/2006 | 257,615.60 | 259,069.34 | -1,453.74 |
| 335000. CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP | 03/30/2006 | 04/18/2006 | 325,121.83 | 327,761.32 | -2,639.49 |
| 270000. CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4DUE 09-15-20 | 03/30/2006 | 04/18/2006 | 256,561.37 | 258,419.53 | -1,858.16 |
| 270000. CMO LB-UBS COML MTG TR SERIES 2005-C7 CLASS-A4 DU | 03/30/2006 | 04/18/2006 | 261,146.61 | 262,986.33 | -1,839.72 |
| 175000. CMO WACHOVIA BK COML MTG TR 2005-C22 PASSTHRU CTF C | 03/29/2006 | 04/18/2006 | 170,721.95 | 172,409.18 | -1,687.23 |
| 150000. MIZUHO FINL GROUP CAYMAN LTD 8.375 DUE 12-29-2049 B | 03/07/2006 | 04/18/2006 | 160,500.00 | 160,500.00 | |
| 205000. MUFG CAP FIN 1 LTD NT FLT RT 6.346 DUE 07-29-2049 BE | 03/09/2006 | 04/18/2006 | 202,035.70 | 205,000.00 | -2,964.30 |
| 355000. CMO BEAR STEARNS ARM TR SER 2005-4 CL II-A-3 FLT R | 08/02/2005 | 04/19/2006 | 342,154.58 | 349,785.94 | -7,631.36 |
| 344857.81 CMO BEAR STEARNS ARM TR 2006-1 MTG BKD NT CL A-1 D | 02/15/2006 | 04/19/2006 | 334,854.27 | 337,894.24 | -3,039.97 |
| 426999.53 FHLMC POOL #D9-6325 5.5% 10-01-2023 BEO | 11/03/2005 | 04/19/2006 | 418,503.54 | 424,464.21 | -5,960.67 |
| 163556.01 FHLMC POOL #A4-1950 6.5% 01-01-2036 BEO | 03/03/2006 | 04/19/2006 | 166,241.49 | 167,338.25 | -1,096.76 |
| 165195.74 FHLMC POOL #A4-2863 6.5% 02-01-2036 BEO | 03/03/2006 | 04/19/2006 | 167,894.41 | 169,093.33 | -1,198.92 |
| 373384.1 FHLMC POOL #A3-8713 6.5% 01-01-2035 BEO | 04/26/2005 | 04/19/2006 | 380,137.50 | 390,886.48 | -10,748.98 |
| 205326.1 FNMA POOL #725419 4.5% 227919.02 FNMA POOL #725231 5% | 01/18/2006 | 04/19/2006 | 188,501.18 | 195,765.60 | -7,264.42 |
| 02-01-2034 BEO | 07/06/2005 | 04/19/2006 | 215,876.95 | 226,886.27 | -11,009.32 |
| 344567.66 FNMA POOL #744131 6.5% | 06/07/2005 | 04/19/2006 | 350,964.77 | 359,157.94 | -8,193.17 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 155969.69 FNMA POOL #850955 7% | | | | | |
| 01-01-2036 BEO | 02/06/2006 | 04/19/2006 | 160,332.49 | 162,135.36 | -1,802.87 |
| 171874.62 FNMA POOL #878452 6.5% | 02/14/2006 | 04/19/2006 | 174,849.51 | 176,010.36 | -1,160.85 |
| 169721.11 FNMA POOL #880176 6.5% | 03/07/2006 | 04/19/2006 | 172,652.82 | 173,566.35 | -913.53 |
| 280000. CMO GS MTG SECS CORP | | | | | |
| 2006-AR1 MTG PASSTHRU CTF | 03/22/2006 | 04/19/2006 | 275,181.03 | 277,484.37 | -2,303.34 |
| 295000. CMO MERRILL LYNCH MTG INVS | | | | | |
| INC 2005-A9 CTF CL 2-A1C D | 03/22/2006 | 04/19/2006 | 287,755.66 | 292,176.76 | -4,421.10 |
| 470000. CMO STRUCTURED ADJ RATE | | | | | |
| MTG LN TR 2005-22 CL 1-A4 | 11/17/2005 | 04/19/2006 | 459,524.22 | 467,209.38 | -7,685.16 |
| 418452.52 CMO STRUCTURED ADJ RATE | | | | | |
| MTG LN TR 2005-18 CL 1-A1 | 08/26/2005 | 04/19/2006 | 414,425.08 | 422,849.54 | -8,424.46 |
| 380000. CMO WELLS FARGO MTG BACKED | | | | | |
| 2005-AR10 CL II-A-17 4.011 | 10/24/2005 | 04/19/2006 | 361,737.92 | 364,636.72 | -2,898.80 |
| 544993.33 WELLS FARGO MTG BACKED | | | | | |
| SECS 2006-AR2 TR 2006-AR2 | 03/27/2006 | 04/19/2006 | 537,303.14 | 539,448.95 | -2,145.81 |
| 249675.81 CMO C-BASS SER 2006-CB2 | | | | | |
| TR CL AF-1 5.708DUE 12-25- | 02/24/2006 | 04/20/2006 | 247,716.82 | 249,671.86 | -1,955.04 |
| 210000. FNMA PREASSIGN 00313 5 | | | | | |
| 07-25-2033 | 04/29/2005 | 04/20/2006 | 194,315.63 | 208,449.61 | -14,133.98 |
| 190000. FNMA REMIC TR 2005-94 | | | | | |
| CL-YD 4.5 08-25-2033 | 03/14/2006 | 04/20/2006 | 169,812.50 | 174,087.50 | -4,275.00 |
| 175000. FHLMC MULTICLASS PREASSIGN | | | | | |
| 00101 4.5 04-15-2032 | 02/09/2006 | 04/20/2006 | 159,359.38 | 164,993.18 | -5,633.80 |
| 200000. FHLMC MULTICLASS SER 2991 | | | | | |
| CL QE 5 08-15-2034 | 02/13/2006 | 04/20/2006 | 185,031.25 | 191,701.88 | -6,670.63 |
| 225000. FHLMC MULTICLASS SER 3026 | | | | | |
| CL PC 4.5 01-15-2034 | 12/02/2005 | 04/20/2006 | 200,953.13 | 207,562.50 | -6,609.37 |
| 285000. FHLMC MULTICLASS PREASSIGN | | | | | |
| 00015 4.5 08-15-2034 | 12/02/2005 | 04/20/2006 | 255,386.72 | 263,402.34 | -8,015.62 |
| 175000. NEW CENTY HOME EQUITY LN | | | | | |
| TR SER 2005-A CL A2 08-25- | 03/23/2006 | 04/20/2006 | 172,479.60 | 172,491.21 | -11.61 |
| 175000. POPULAR ABS INC 2005-3 MTG | | | | | |
| PASSTHRU CTF CL AF-2 07-25 | 03/23/2006 | 04/20/2006 | 172,357.03 | 171,793.95 | 563.08 |
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| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 476000. RENAISSANCE MTG ACCEP CORP | | | | | |
| 2005-2 HOME EQUITY LN AST | 06/03/2005 | 04/20/2006 | 464,952.04 | 476,000.00 | -11,047.96 |
| 260000. RESIDENTIAL ASSET MTG | | | | | |
| PRODS INC 2005-RZ2MTG PASS | 03/14/2006 | 04/20/2006 | 260,373.26 | 260,377.23 | -3.97 |
| 118000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 03/15/2006 | 04/20/2006 | 116,045.63 | 116,970.03 | -924.40 |
| 263. AXIS CAP HLDGS LTD PFD SHS | | | | | |
| SER B % PFD STK | 11/18/2005 | 04/21/2006 | 26,378.09 | 26,300.00 | 78.09 |
| 50000. CENTEX CORP NT 5.45% DUE | 08/15/2005 | 04/21/2006 | 48,473.00 | 49,971.50 | -1,498.50 |
| 720. ARCH CAPITAL GROUP PFD SER | 01/26/2006 | 04/21/2006 | 18,503.43 | 18,249.24 | 254.19 |
| 256227.53 AMERIQUEST NIM 2005-RN8 | | | | | |
| / AMERIQUEST ASSNT CL A 14 | 09/27/2005 | 04/24/2006 | 253,869.24 | 255,252.58 | -1,383.34 |
| 323399.45 CMO MERRILL LYNCH MTG | | | | | |
| INVS INC ML SER 2006-A1 CL | 03/09/2006 | 04/24/2006 | 323,399.45 | 324,675.36 | -1,275.91 |
| 83104.46 PVTPL CMO PK PL NIM | | | | | |
| 2005-WCHN1 / PK PL AST HLD | 04/28/2005 | 04/24/2006 | 82,951.09 | 82,857.74 | 93.35 |
| 265000. CMO STRUCTURED ADJ RATE | | | | | |
| MTG LN TR 2006-3CL 3-A2 AD | 03/09/2006 | 04/24/2006 | 261,728.91 | 265,248.44 | -3,519.53 |
| 260000. CMO WAMU MTG PASS-THROUGH | | | | | |
| CTFS SER 2005-AR18 CL 1A3A | 03/22/2006 | 04/24/2006 | 255,368.75 | 258,507.03 | -3,138.28 |
| 255849.16 CMO WAMU MTG PASS-THRU | | | | | |
| CTFS 2006-AR2 CL 1-A1 DUE | 02/03/2006 | 04/24/2006 | 252,571.10 | 254,502.37 | -1,931.27 |
| 170000. CMO WELLS FARGO BACKED | | | | | |
| SECS 2006-AR1 TR 2006-AR1 | 02/07/2006 | 04/24/2006 | 164,156.25 | 167,256.20 | -3,099.95 |
| 27000. AT&T BROADBAND CORP NT | | | | | |
| 9.455% DUE 11-15-2022 BEO | 02/22/2006 | 04/25/2006 | 33,526.25 | 35,175.06 | -1,648.81 |
| 34922.64 AMERIQUEST NIM 2005-RN8 | | | | | |
| / AMERIQUEST ASSNT CL A 14 | 09/27/2005 | 04/25/2006 | 34,922.64 | 34,789.76 | 132.88 |
| 6091.31 CMO CWALT INC 2004-1 MTG | | | | | |
| PASSTHRU CTF CLA-2 ALT 5.5 | 06/14/2005 | 04/25/2006 | 6,091.31 | 6,138.42 | -47.11 |
| 4358.15 CMO CWALT INC SER | | | | | |
| 2004-29CB CL A-2 5% DUE 01 | 02/23/2006 | 04/25/2006 | 4,358.15 | 4,302.31 | 55.84 |
| 2824.48 CMO CHASE MTG FIN TR SER | | | | | |
| 2004-S3 CL IIA-1 5.25% DUE | 06/14/2005 | 04/25/2006 | 2,824.48 | 2,846.10 | -21.62 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 77000. PVTPL ERAC USA FIN CO BD | | | | | |
| 144A 5.9% DUE 11-15-2015 B | 11/07/2005 | 04/25/2006 | 75,464.62 | 76,764.38 | -1,299.76 |
| 85000. ENTERGY LA LLC 1ST MTG BD | | | | | |
| 6.3% DUE 09-01-2035/08-17- | 08/10/2005 | 04/25/2006 | 77,063.55 | 84,996.60 | -7,933.05 |
| .01 FHLMC POOL #A3-8713 6.5% | | | | | |
| 01-01-2035 BEO | 04/26/2005 | 04/25/2006 | 0.01 | 0.01 | |
| 1265.89 FNMA POOL #725419 4.5% | 01/18/2006 | 04/25/2006 | 1,265.89 | 1,206.95 | 58.94 |
| 2331.84 FNMA POOL #725231 5% | | | | | |
| 02-01-2034 BEO | 07/06/2005 | 04/25/2006 | 2,331.84 | 2,321.27 | 10.57 |
| 9215.77 FNMA POOL #744131 6.5% | 06/07/2005 | 04/25/2006 | 9,215.77 | 9,606.00 | -390.23 |
| 4671.92 FNMA POOL #850955 7% | | | | | |
| 01-01-2036 BEO | 02/06/2006 | 04/25/2006 | 4,671.92 | 4,856.61 | -184.69 |
| 2962.07 FNMA POOL #878452 6.5% | 02/14/2006 | 04/25/2006 | 2,962.07 | 3,033.34 | -71.27 |
| 1835.47 FNMA POOL #878453 6.5% | 02/06/2006 | 04/25/2006 | 1,835.47 | 1,881.07 | -45.60 |
| 2909.88 FNMA POOL #878454 6.5% | 02/06/2006 | 04/25/2006 | 2,909.88 | 2,982.17 | -72.29 |
| 148.77 FNMA POOL #880176 6.5% | 03/07/2006 | 04/25/2006 | 148.77 | 152.14 | -3.37 |
| 12585.51 PVTPL FIRST FRANKLIN NIM | | | | | |
| TR 2004-FF6 MTG144A CL N 5 | 11/22/2005 | 04/25/2006 | 12,585.51 | 12,585.51 | |
| 339000. FORD MTR CR CO FORD MTR CR | | | | | |
| CO CPN 6.5 MAT 1/25/07 6.5 | 10/17/2005 | 04/25/2006 | 336,033.75 | 339,440.00 | -3,406.25 |
| 1070.29 CMO GMACM MTG LN TR | | | | | |
| 2006-J1 CTF CL A-1 5.75 DU | 03/16/2006 | 04/25/2006 | 1,070.29 | 1,074.43 | -4.14 |
| 7575.66 CMO INDYMAC MBS INC | | | | | |
| 2004-A1 CL A-1 5.25 DUE 03 | 03/07/2006 | 04/25/2006 | 7,575.66 | 7,488.07 | 87.59 |
| 29685.66 PVTPL CMO PK PL NIM | | | | | |
| 2005-WCHN1 / PK PL AST HLD | 04/28/2005 | 04/25/2006 | 29,685.66 | 29,597.53 | 88.13 |
| 92000. PULTE HOMES INC SR NT | | | | | |
| 7.875 DUE 08-01-2011 BEO | 04/21/2006 | 04/25/2006 | 98,879.76 | 99,547.60 | -667.84 |
| 82000. PULTE HOMES INC 6.25 DUE | 03/16/2006 | 04/25/2006 | 81,174.18 | 82,687.16 | -1,512.98 |
| 2501.81 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC SERIES 2004-QS2 CLASS- | 11/18/2005 | 04/25/2006 | 2,501.81 | 2,481.48 | 20.33 |
| 94207.31 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC SERIES 2004-QS2 CLASS- | 11/18/2005 | 04/25/2006 | 92,205.40 | 93,441.88 | -1,236.48 |
| 9898.76 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC MTG PASS TH2004-QS11 C | 06/22/2005 | 04/25/2006 | 9,898.76 | 10,003.93 | -105.17 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| .01 CMO STRUCTURED ADJ RATE | | | | | |
| MTG LN TR 2005-18 CL 1-A1 | 08/26/2005 | 04/25/2006 | 0.01 | 0.01 | |
| 130000. TCI COMMUNICATIONS INC | | | | | |
| 8.75 BD DUE 08-01-2015 | 10/03/2005 | 04/25/2006 | 150,428.07 | 161,816.50 | -11,388.43 |
| 50000. TELE-COMMUNICATIONS INC | 09/28/2005 | 04/25/2006 | 64,448.90 | 69,597.50 | -5,148.60 |
| 195000. TELECOM ITALIA CAP GTD SR | | | | | |
| NT 4.95% DUE 09-30-2014/09 | 11/02/2005 | 04/25/2006 | 178,142.25 | 184,489.50 | -6,347.25 |
| 25000. TYCO INTL GROUP S A GTD NT | | | | | |
| DTD 02/21/2001 6.75 DUE 02 | 05/18/2005 | 04/25/2006 | 25,966.75 | 27,558.25 | -1,591.50 |
| 125000. TYCO INTL GROUP S A CRP | | | | | |
| TYC 6.375 DUE 10-15-2011/1 | 05/18/2005 | 04/25/2006 | 128,075.00 | 136,218.15 | -8,143.15 |
| 196000. VERIZON GLOBAL FDG CORP NT | | | | | |
| 7.75 DUE 12-01-2030 BEO | 02/09/2006 | 04/25/2006 | 214,978.68 | 233,234.25 | -18,255.57 |
| 76000. VERIZON NEW ENG INC | | | | | |
| VERIZON NEW ENG INC 6.5 DU | 02/02/2006 | 04/25/2006 | 76,946.81 | 78,166.14 | -1,219.33 |
| 103000. PVTPL VIACOM INC SR DEB | | | | | |
| 144A 6.875% DUE 04-30-2036 | 04/05/2006 | 04/25/2006 | 100,952.36 | 101,973.09 | -1,020.73 |
| 84000. PVTPL VIACOM INC SR NT | | | | | |
| 144A 5.75% DUE 04-30-2011/ | 04/05/2006 | 04/25/2006 | 83,243.16 | 83,492.64 | -249.48 |
| 1348.96 CMO WAMU MTG PASS-THRU | | | | | |
| CTFS 2006-AR2 CL 1-A1 DUE | 02/03/2006 | 04/25/2006 | 1,348.96 | 1,341.86 | 7.10 |
| 10000. AUBURN HILLS TR GTD CTF | 01/26/2006 | 04/26/2006 | 14,247.65 | 15,025.90 | -778.25 |
| 285886.13 CMO CWALT INC 2004-1 MTG | | | | | |
| PASSTHRU CTF CLA-2 ALT 5.5 | 06/14/2005 | 04/26/2006 | 283,295.29 | 288,097.28 | -4,801.99 |
| 162164.2 CMO CWALT INC SER | | | | | |
| 2004-29CB CL A-2 5% DUE 01 | 02/23/2006 | 04/26/2006 | 156,488.46 | 160,086.47 | -3,598.01 |
| 325186.42 CMO CHASE MTG FIN TR SER | | | | | |
| 2004-S3 CL IIA-1 5.25% DUE | 06/14/2005 | 04/26/2006 | 322,036.17 | 327,676.11 | -5,639.94 |
| .02 FNMA POOL #725231 5% | | | | | |
| 02-01-2034 BEO | 07/06/2005 | 04/26/2006 | 0.02 | 0.02 | |
| 257978.87 CMO GMACM MTG LN TR | | | | | |
| 2006-J1 CTF CL A-1 5.75 DU | 03/16/2006 | 04/26/2006 | 256,044.02 | 258,976.52 | -2,932.50 |
| 188000. HARRAHS OPER INC GTD SR NT | | | | | |
| DTD 05/27/2005 5.625 DUE 0 | 09/21/2005 | 04/26/2006 | 177,574.27 | 188,663.64 | -11,089.37 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 164196.71 CMO INDYMAC MBS INC | | | | | |
| 2004-A1 CL A-1 5.25 DUE 03 | 03/07/2006 | 04/26/2006 | 159,476.06 | 162,298.18 | -2,822.12 |
| 311966.19 CMO RESDNTL ACCREDIT LNS | | | | | |
| INC MTG PASS TH2004-QS11 C | 06/22/2005 | 04/26/2006 | 306,311.81 | 315,280.84 | -8,969.03 |
| 165000. FNMA 30 YEAR PASS-THROUGHS | | | | | |
| 6.5% 30 YEARSSETTLES MAY | 04/10/2006 | 04/27/2006 | 167,320.31 | 167,835.94 | -515.63 |
| 1395000. US TREAS BDS USD1000 7.25 | | | | | |
| DUE 05-15-2016REG | 04/11/2006 | 04/27/2006 | 1625283.98 | 1647751.24 | -22,467.26 |
| 704000. UNITED STATES TREAS BDS | | | | | |
| DTD 02/15/1996 6% DUE 02-1 | 04/11/2006 | 04/27/2006 | 761,805.00 | 810,994.62 | -49,189.62 |
| 607000. UNITED STATES TREAS NTS | | | | | |
| DTD 00076 2.875%DUE 11-30- | 04/12/2006 | 04/27/2006 | 599,625.90 | 599,236.95 | 388.95 |
| 653000. UNITED STATES TREAS NTS | | | | | |
| DTD 00108 4.5% DUE 11-15-2 | 04/13/2006 | 04/27/2006 | 641,419.45 | 642,742.47 | -1,323.02 |
| .01 AMERIQUEST NIM 2005-RN8 | | | | | |
| / AMERIQUEST ASSNT CL A 14 | 09/27/2005 | 04/28/2006 | 0.01 | 0.01 | |
| .05 PVTPL FIRST FRANKLIN NIM | | | | | |
| TR 2004-FF6 MTG144A CL N 5 | 11/22/2005 | 04/28/2006 | 0.05 | 0.05 | |
| 6600.55 CMO MERRILL LYNCH MTG | | | | | |
| INVS INC ML SER 2006-A1 CL | 03/09/2006 | 04/28/2006 | 6,600.55 | 6,626.59 | -26.04 |
| .15 PVTPL CMO PK PL NIM | | | | | |
| 2005-WCHN1 / PK PL AST HLD | 04/28/2005 | 04/28/2006 | 0.15 | 0.15 | |
| .01 CMO WAMU MTG PASS-THRU | | | | | |
| CTFS 2006-AR2 CL 1-A1 DUE | 02/03/2006 | 04/28/2006 | 0.01 | 0.01 | |
| .02 CMO CWALT INC 2004-1 MTG | | | | | |
| PASSTHRU CTF CLA-2 ALT 5.5 | 06/14/2005 | 05/01/2006 | 0.02 | 0.02 | |
| .02 CMO CHASE MTG FIN TR SER | | | | | |
| 2004-S3 CL IIA-1 5.25% DUE | 06/14/2005 | 05/01/2006 | 0.02 | 0.02 | |
| .01 CMO INDYMAC MBS INC | | | | | |
| 2004-A1 CL A-1 5.25 DUE 03 | 03/07/2006 | 05/01/2006 | 0.01 | 0.01 | |
| 5563.91 WELLS FARGO MTG BACKED | | | | | |
| SECS 2006-AR2 TR 2006-AR2 | 03/27/2006 | 05/09/2006 | 5,563.91 | 5,503.71 | 60.20 |
| 6567.46 CMO J P MORGAN MTG TR | 10/03/2005 | 05/11/2006 | 6,567.46 | 6,540.78 | 26.68 |
| 5002.03 CMO STRUCTURED ADJ RATE | | | | | |
| MTG LN TR 2005-18 CL 1-A1 | 08/26/2005 | 05/11/2006 | 5,002.03 | 5,054.59 | -52.56 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 15% RATE CAPITAL GAINS (LOSSES) | | | | | |
| 265000. CONTL CABLEVISION INC 9 DUE 09-01-2008 REG | 05/28/2004 | 01/05/2006 | 289,951.87 | 308,657.95 | -18,706.08 |
| 615000. FHLMC MULTICLASS SER 2640 CL BG 5 02-15-2032 | 01/13/2004 | 01/05/2006 | 595,012.50 | 612,885.94 | -17,873.44 |
| 730000. FHLMC MULTICLASS SER 2836 CL EG 5 12-15-2032 | 08/05/2004 | 01/05/2006 | 703,993.75 | 707,529.69 | -3,535.94 |
| 210489.27 SYSTEMS 2001 A T LLC SERIES-2001 CLASS B7.156% | 07/23/2003 | 01/05/2006 | 221,041.85 | 233,676.76 | -12,634.91 |
| 405000. AL INCENTIVES FING AUTH SPL OBLIG SER B 7.75 DUE 1 | 04/04/2001 | 01/06/2006 | 444,556.35 | 442,021.05 | 2,535.30 |
| 325000. CONSUMERS ENERGY CO 1ST MTG BD SER F 4% DUE 05-15- | 07/18/2003 | 01/06/2006 | 309,152.03 | 321,946.00 | -12,793.97 |
| 135000. CONSUMERS ENERGY CO 1ST MTG BD SER F 4% DUE 05-15- | 05/22/2003 | 01/06/2006 | 128,417.00 | 134,465.40 | -6,048.40 |
| 167000. DAIMLER CHRYSLER N AMER HLDG CORP 4.75 MAT 1/15/08 | 06/09/2004 | 01/06/2006 | 165,926.19 | 166,722.74 | -796.55 |
| 693000. FORD MTR CR CO 6.875 DUE | 09/17/2004 | 01/06/2006 | 693,000.00 | 733,753.43 | -40,753.43 |
| 427000. PVTPL HEALTH CARE SVC CORP NT 144A 7.75%DUE 06-15-201 | 09/26/2002 | 01/06/2006 | 480,814.81 | 468,572.72 | 12,242.09 |
| 370000. LOS A CAL CMNTY REDEV AGY CMNTY REDEV FING AUTH REV | 04/22/2004 | 01/06/2006 | 371,054.50 | 370,000.00 | 1,054.50 |
| 330000. LOS A CAL CMNTY REDEV AGY CMNTY REDEV FING AUTH REV | 04/22/2004 | 01/06/2006 | 330,940.50 | 330,000.00 | 940.50 |
| 725000. MERCER CNTY N J IMPT AUTH REV TAXABLE -CNTY BASEBALL | 04/30/2001 | 01/06/2006 | 793,034.00 | 719,562.50 | 73,471.50 |
| 40000. TYCO INTL GROUP S A NT 7 DUE 06-15-2028 BEO | 09/23/2004 | 01/06/2006 | 43,692.36 | 45,540.97 | -1,848.61 |
| 42559.99 VANDERBILT MTG & FIN INC 2001-A MFG/HSG SR/SUB PASS | 05/02/2001 | 01/09/2006 | 42,559.99 | 42,919.09 | -359.10 |
| 46000. VERIZON NJ INC VERIZON NJ 5.875 DUE 01-17-2012 BEO | 10/01/2004 | 01/09/2006 | 46,715.30 | 48,807.38 | -2,092.08 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 300000. PVTPL AUTOPISTA DEL MAIPO SOCIEDAD CONCESIONAR SR NT | 08/22/2001 | 01/10/2006 | 344,664.00 | 300,000.00 | 44,664.00 |
| 370000. ST JOHNS CNTY FLA CONVENTION CTR REV TAXABLE | 06/20/2001 | 01/10/2006 | 386,298.50 | 397,750.00 | -11,451.50 |
| 30000. HSBC BK USA N A GLOBAL MEDIUM TERM SUB BMTN 5.875 | 10/18/2004 | 01/11/2006 | 30,196.80 | 29,840.40 | 356.40 |
| 410000. FNMA PREASSIGN 00755 4.5 | 09/26/2003 | 01/12/2006 | 406,348.44 | 424,990.63 | -18,642.19 |
| 158000. FHLMC MULTICLASS PREASSIGN 00109 4 12-15-2022 | 02/02/2004 | 01/12/2006 | 155,049.84 | 159,975.00 | -4,925.16 |
| 795.22 PVTPL DLJ MTG ACCEP CORP SER 97-CF2 6.82ABS CTF DUE | 08/18/2004 | 01/17/2006 | 795.22 | 855.33 | -60.11 |
| 11850.57 FHLMC POOL #G0-8028 6% | 12/15/2004 | 01/17/2006 | 11,850.57 | 12,283.86 | -433.29 |
| 5312.61 FHLMC MULTICLASS PREASSIGN 00733 6 11-15-20 | 12/15/2003 | 01/17/2006 | 5,312.61 | 5,491.91 | -179.30 |
| 7079.87 FHLMC MULTICLASS SER 2453 CL BD 6 05-15-2017 | 07/12/2002 | 01/17/2006 | 7,079.87 | 7,275.67 | -195.80 |
| 1830.11 FHLMC MULTICLASS SER 2497 CL BM 5 02-15-2022 | 09/25/2003 | 01/17/2006 | 1,830.11 | 1,859.28 | -29.17 |
| 35057.93 MMCA AUTO OWNER TR 2002-2 AST BACKED NT CL A- | 06/12/2002 | 01/17/2006 | 35,057.93 | 35,048.77 | 9.16 |
| 22223.66 MMCA AUTO OWNER TR 2002-3 AST BKD NT CL A-4 3 | 08/15/2002 | 01/17/2006 | 22,223.66 | 22,220.89 | 2.77 |
| 200000. AMERN GEN FIN CORP MEDIUM TERM SR NTS NT2.75 DUE 06- | 09/21/2004 | 01/18/2006 | 190,382.00 | 194,124.00 | -3,742.00 |
| 440000. FHLMC MULTICLASS PREASSIGN 00291 4 09-15-2030 | 03/04/2004 | 01/18/2006 | 406,450.00 | 415,043.75 | -8,593.75 |
| 730000. FHLMC MULTICLASS PREASSIGN 00485 5 12-15-2032 | 08/04/2004 | 01/18/2006 | 706,503.13 | 706,873.83 | -370.70 |
| 405000. MIAMI BEACH FLA REDEV AGY TX INCREMENT PRERFD-TAXABL | 05/18/2001 | 01/18/2006 | 427,700.25 | 404,696.25 | 23,004.00 |
| 535000. FHLMC MULTICLASS SER 2778 CL JD 5 12-15-2032 REG | 08/10/2004 | 01/20/2006 | 516,943.75 | 524,744.58 | -7,800.83 |
| 231968.24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG | 01/05/2005 | 01/23/2006 | 232,869.90 | 236,788.86 | -3,918.96 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 65000. FHLMC MULTICLASS PREASSIGN 00853 5.5 11-15-2016 | 12/12/2002 | 01/24/2006 | 65,983.93 | 67,254.69 | -1,270.76 |
| 395000. FHLMC MULTICLASS PREASSIGN 00853 5.5 11-15-2016 | 12/12/2002 | 01/24/2006 | 400,979.23 | 408,701.56 | -7,722.33 |
| 285000. FHLMC MULTICLASS PREASSIGN 00853 5.5 11-15-2016 | 12/12/2002 | 01/24/2006 | 289,314.13 | 294,885.94 | -5,571.81 |
| 735000. FNMA FNMA REMIC 6 12-25-2016 | 10/24/2001 | 01/24/2006 | 756,098.84 | 738,789.84 | 17,309.00 |
| 65000. FNMA FNMA REMIC 6 12-25-2016 | 10/24/2001 | 01/24/2006 | 66,865.88 | 65,335.16 | 1,530.72 |
| 65000. FNMA REMIC TR 2004-8 CL-GD 4.5 10-25-2032 | 06/24/2004 | 01/24/2006 | 61,628.59 | 59,678.13 | 1,950.46 |
| 690000. FNMA REMIC TR 2004-8 CL-GD 4.5 10-25-2032 | 06/24/2004 | 01/24/2006 | 654,211.22 | 633,506.25 | 20,704.97 |
| 685000. FHLMC MULTICLASS PREASSIGN 00493 5 05-15-2023 | 08/04/2004 | 01/24/2006 | 686,428.44 | 705,630.27 | -19,201.83 |
| 285000. FHLMC MULTICLASS SER 2852 CL YN 3.75 06-15-2024 | 01/11/2005 | 01/24/2006 | 276,563.43 | 281,793.75 | -5,230.32 |
| 65000. FHLMC MULTICLASS SER 2852 CL YN 3.75 06-15-2024 | 01/11/2005 | 01/24/2006 | 63,075.87 | 64,268.75 | -1,192.88 |
| 715000. FHLMC MULTICLASS SER 2852 CL YN 3.75 06-15-2024 | 01/11/2005 | 01/24/2006 | 693,834.57 | 706,956.25 | -13,121.68 |
| 3145.45 CMO CWALT INC 2004-J1 MTG PASSTHRU CTF CL 1-A-1 | 02/06/2004 | 01/25/2006 | 3,145.45 | 3,241.29 | -95.84 |
| 8446.77 CENTEX HOME EQUITY LN TR SER 2001-C CL A6 5.37% DUE | 04/14/2004 | 01/25/2006 | 8,446.77 | 8,841.66 | -394.89 |
| 954.59 CMO CITIGROUP MTG LN TR 2004-NCM2 CL IA-CB-2 6.75% | 08/11/2004 | 01/25/2006 | 954.59 | 1,000.75 | -46.16 |
| 17441.83 FNMA REMIC TR SER 1997-M5 CL C 6.74 GTD MTG | 06/05/2001 | 01/25/2006 | 17,441.83 | 17,936.47 | -494.64 |
| 4024.51 FNMA POOL #255550 5.5% | 01/05/2005 | 01/25/2006 | 4,024.51 | 4,108.14 | -83.63 |
| 233.41 FNMA POOL #382202 7.512% DUE 02-01-2010 REG | 12/02/2002 | 01/25/2006 | 233.41 | 267.28 | -33.87 |
| 13626.5 FNMA REMIC SER 2003-W10 CL 3A2B 3.056 07-25-2037 | 06/12/2003 | 01/25/2006 | 13,626.50 | 13,898.77 | -272.27 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 21779.43 FNMA PREASSIGN 00821 | | | | | |
| 4.49 11-25-2033 11-25-2033 | 01/12/2004 | 01/25/2006 | 21,779.43 | 22,432.81 | -653.38 |
| 24777.77 FNMA REMIC SER 2003-W19 | | | | | |
| CL 1A3 4.783 11-01-2033 | 12/15/2003 | 01/25/2006 | 24,777.77 | 25,505.62 | -727.85 |
| 21897.31 FNMA REMIC SER 2003-W18 | | | | | |
| CL 1A3 4.73199987411 08-25 | 11/17/2003 | 01/25/2006 | 21,897.31 | 22,554.23 | -656.92 |
| 14477.03 PVTPL FIRST FRANKLIN NIM | | | | | |
| TR 2004-FF6 MTG144A CL N 5 | 08/17/2004 | 01/25/2006 | 14,477.03 | 14,513.22 | -36.19 |
| 2358.9 CMO MASTR AST SECURITIZAT | | | | | |
| ION TR 2003-6 CL 8-A-1 5.5 | 06/02/2003 | 01/25/2006 | 2,358.90 | 2,395.02 | -36.12 |
| 7109.4 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 2-A-1 6.25% D | 02/12/2004 | 01/25/2006 | 7,109.40 | 7,408.22 | -298.82 |
| 8031.09 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 8-A-1 7% DUE | 02/27/2004 | 01/25/2006 | 8,031.09 | 8,467.78 | -436.69 |
| 230000. PVTPL PENN MUT LIFE INS CO | | | | | |
| 6.65 DUE 06-15-2034 BEO | 06/16/2004 | 01/25/2006 | 255,651.90 | 226,251.00 | 29,400.90 |
| 5037.58 RESDNTL AST SEC CORP MTG | | | | | |
| PASS THRU CTF SER 2000-KS1 | 08/07/2002 | 01/25/2006 | 5,037.58 | 5,567.43 | -529.85 |
| 711010.09 FHLMC POOL #G0-8028 6% | 12/15/2004 | 01/26/2006 | 718,983.22 | 737,006.38 | -18,023.16 |
| 234497.03 MMCA AUTO OWNER TR | | | | | |
| 2002-2 AST BACKED NT CL A- | 06/12/2002 | 01/26/2006 | 233,789.06 | 234,435.76 | -646.70 |
| 209897.12 RESDNTL AST SEC CORP MTG | | | | | |
| PASS THRU CTF SER 2000-KS1 | 08/07/2002 | 01/26/2006 | 210,469.58 | 231,974.09 | -21,504.51 |
| 555641.5 VANDERBILT MTG & FIN INC | | | | | |
| 2001-A MFG/HSG SR/SUB PASS | 05/02/2001 | 01/26/2006 | 577,131.70 | 560,329.73 | 16,801.97 |
| 121970.08 VANDERBILT MTG & FIN INC | | | | | |
| 2001-A MFG/HSG SR/SUB PASS | 05/02/2001 | 01/26/2006 | 126,687.44 | 122,999.20 | 3,688.24 |
| 221353.12 VANDERBILT MTG & FIN INC | | | | | |
| 2001-A MFG/HSG SR/SUB PASS | 05/02/2001 | 01/26/2006 | 229,914.26 | 223,220.79 | 6,693.47 |
| 447223.64 VANDERBILT MTG & FIN INC | | | | | |
| 2001-A MFG/HSG SR/SUB PASS | 05/02/2001 | 01/26/2006 | 464,520.64 | 450,997.09 | 13,523.55 |
| 380000. XCEL ENERGY INC SR NT 7 | | | | | |
| DUE 12-01-2010 BEO | 05/29/2003 | 01/26/2006 | 406,622.80 | 433,791.50 | -27,168.70 |
| .01 MMCA AUTO OWNER TR | | | | | |
| 2002-2 AST BACKED NT CL A- | 06/12/2002 | 01/31/2006 | 0.01 | 0.01 | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| .01 VANDERBILT MTG & FIN INC | | | | | |
| 2001-A MFG/HSG SR/SUB PASS | 05/02/2001 | 01/31/2006 | 0.01 | 0.01 | |
| 80000. 5TH AVE HSG DEV CO IN MTG | | | | | |
| REV REF TAXBLEFHA SEC 8 AS | 06/01/2001 | 02/01/2006 | 80,000.00 | 80,000.00 | |
| 70000. VERIZON NJ INC VERIZON NJ | | | | | |
| 5.875 DUE 01-17-2012 BEO | 10/07/2004 | 02/02/2006 | 70,555.10 | 74,254.46 | -3,699.36 |
| 36176.02 CWABS INC 2004-C | | | | | |
| REVOLVING HOME EQUITY LN A | 08/13/2004 | 02/06/2006 | 36,205.70 | 36,123.74 | 81.96 |
| 135000. VERIZON NJ INC VERIZON NJ | | | | | |
| 5.875 DUE 01-17-2012 BEO | 10/07/2004 | 02/08/2006 | 135,662.85 | 142,898.85 | -7,236.00 |
| 88000. VERIZON NJ INC VERIZON NJ | | | | | |
| 5.875 DUE 01-17-2012 BEO | 10/07/2004 | 02/09/2006 | 88,326.48 | 93,148.88 | -4,822.40 |
| 840000. PVTPL OH VY ELEC CORP SR | | | | | |
| SECD NT 144A 5.94 DUE 02-1 | 12/18/2001 | 02/13/2006 | 840,000.00 | 840,000.00 | |
| 800.83 PVTPL DLJ MTG ACCEP CORP | | | | | |
| SER 97-CF2 6.82ABS CTF DUE | 08/18/2004 | 02/15/2006 | 800.83 | 861.36 | -60.53 |
| 3242.05 FHLMC MULTICLASS | | | | | |
| PREASSIGN 00733 6 11-15-20 | 12/15/2003 | 02/15/2006 | 3,242.05 | 3,351.47 | -109.42 |
| 9777.89 FHLMC MULTICLASS SER | | | | | |
| 2453 CL BD 6 05-15-2017 | 07/12/2002 | 02/15/2006 | 9,777.89 | 10,048.31 | -270.42 |
| 1339.53 FHLMC MULTICLASS SER | | | | | |
| 2497 CL BM 5 02-15-2022 | 09/25/2003 | 02/15/2006 | 1,339.53 | 1,360.88 | -21.35 |
| 10283.63 FHLMC MULTICLASS SER | | | | | |
| 2552 CL KB 4.25 06-15-2027 | 02/03/2005 | 02/15/2006 | 10,283.63 | 10,322.19 | -38.56 |
| 23245.95 MMCA AUTO OWNER TR | | | | | |
| 2002-3 AST BKD NT CL A-4 3 | 08/15/2002 | 02/15/2006 | 23,245.95 | 23,243.05 | 2.90 |
| 398606.66 FHLMC MULTICLASS SER | | | | | |
| 2453 CL BD 6 05-15-2017 | 07/12/2002 | 02/16/2006 | 404,959.45 | 409,630.62 | -4,671.17 |
| 110000. DOWNEY FINL CORP SR NT DUE | | | | | |
| 07-01-2014 REG | 01/12/2005 | 02/22/2006 | 111,520.20 | 114,976.40 | -3,456.20 |
| 200000. PVTPL AUTOPISTA DEL MAIPO | | | | | |
| SOCIEDAD CONCESIONAR SR NT | 08/22/2001 | 02/23/2006 | 228,244.00 | 200,000.00 | 28,244.00 |
| 100000. PVTPL PEDERNALES ELEC COOP | | | | | |
| INC 1ST MTG BD 2002 SER A | 02/05/2003 | 02/23/2006 | 108,622.00 | 103,149.00 | 5,473.00 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|-----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 2056.85 CMO CWALT INC 2004-J1 | | | | | |
| MTG PASSTHRU CTF CL 1-A-1 | 02/06/2004 | 02/27/2006 | 2,056.85 | 2,119.52 | -62.67 |
| 4356.85 CENTEX HOME EQUITY LN TR | | | | | |
| SER 2001-C CL A6 5.37% DUE | 04/14/2004 | 02/27/2006 | 4,356.85 | 4,560.53 | -203.68 |
| 971.12 CMO CITIGROUP MTG LN TR | | | | | |
| 2004-NCM2 CL IA-CB-2 6.75% | 08/11/2004 | 02/27/2006 | 971.12 | 1,018.08 | -46.96 |
| 17550.79 FNMA REMIC TR SER | | | | | |
| 1997-M5 CL C 6.74 GTD MTG | 06/05/2001 | 02/27/2006 | 17,550.79 | 18,048.52 | -497.73 |
| 4080.58 FNMA POOL #255493 5.5% | 02/10/2005 | 02/27/2006 | 4,080.58 | 4,181.32 | -100.74 |
| 3708.36 FNMA POOL #255550 5.5% | 01/05/2005 | 02/27/2006 | 3,708.36 | 3,785.42 | -77.06 |
| 235.02 FNMA POOL #382202 7.512% | | | | | |
| DUE 02-01-2010 REG | 12/02/2002 | 02/27/2006 | 235.02 | 269.12 | -34.10 |
| 16032.46 FNMA REMIC SER 2003-W10 | | | | | |
| CL 3A2B 3.056 07-25-2037 | 06/12/2003 | 02/27/2006 | 16,032.46 | 16,352.80 | -320.34 |
| 15300.2 FNMA PREASSIGN 00821 4.49 | | | | | |
| 11-25-2033 11-25-2033 | 01/12/2004 | 02/27/2006 | 15,300.20 | 15,759.21 | -459.01 |
| 20307.61 FNMA REMIC SER 2003-W19 | | | | | |
| CL 1A3 4.783 11-01-2033 | 12/15/2003 | 02/27/2006 | 20,307.61 | 20,904.15 | -596.54 |
| 13284.17 FNMA REMIC SER 2003-W18 | | | | | |
| CL 1A3 4.73199987411 08-25 | 11/17/2003 | 02/27/2006 | 13,284.17 | 13,682.69 | -398.52 |
| 2262.06 FNMA POOL #713701 4.5% | 02/11/2005 | 02/27/2006 | 2,262.06 | 2,211.16 | 50.90 |
| 12348.38 PVTPL FIRST FRANKLIN NIM | | | | | |
| TR 2004-FF6 MTG144A CL N 5 | 08/17/2004 | 02/27/2006 | 12,348.38 | 12,379.25 | -30.87 |
| 882.24 CMO MASTR AST | | | | | |
| SECURITIZATION TR 2003-6 C | 06/02/2003 | 02/27/2006 | 882.24 | 895.75 | -13.51 |
| 4228.64 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 2-A-1 6.25% D | 02/12/2004 | 02/27/2006 | 4,228.64 | 4,406.38 | -177.74 |
| 3801.49 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 8-A-1 7% DUE | 02/27/2004 | 02/27/2006 | 3,801.49 | 4,008.20 | -206.71 |
| 1148.63 PVTPL DLJ MTG ACCEP CORP | | | | | |
| SER 97-CF2 6.82ABS CTF DUE | 08/18/2004 | 03/15/2006 | 1,148.63 | 1,235.45 | -86.82 |
| 3829.37 FHLMC MULTICLASS | | | | | |
| PREASSIGN 00733 6 11-15-20 | 12/15/2003 | 03/15/2006 | 3,829.37 | 3,958.61 | -129.24 |
| 1521.83 FHLMC MULTICLASS SER | | | | | |
| 2497 CL BM 5 02-15-2022 | 09/25/2003 | 03/15/2006 | 1,521.83 | 1,546.08 | -24.25 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 8875.99 FHLMC MULTICLASS SER | | | | | |
| 2552 CL KB 4.25 06-15-2027 | 02/03/2005 | 03/15/2006 | 8,875.99 | 8,909.27 | -33.28 |
| 450000. FNMA REMIC SER 2003-122 CL | | | | | |
| TU 4 05-25-2016 | 11/19/2003 | 03/15/2006 | 440,437.50 | 455,554.69 | -15,117.19 |
| 320000. FHLMC MULTICLASS SERIES | | | | | |
| 2836 CLASS-QC 5 09-15-2022 | 08/04/2004 | 03/15/2006 | 318,150.00 | 329,600.00 | -11,450.00 |
| 20759.27 MMCA AUTO OWNER TR | | | | | |
| 2002-3 AST BKD NT CL A-4 3 | 08/15/2002 | 03/15/2006 | 20,759.27 | 20,756.68 | 2.59 |
| 55000. DOWNEY FINL CORP SR NT DUE | | | | | |
| 07-01-2014 REG | 01/12/2005 | 03/16/2006 | 55,638.00 | 57,488.20 | -1,850.20 |
| 20000. WEYERHAUSER CO 7.125 DEB | | | | | |
| DUE 7-15-2023 REG | 12/09/2004 | 03/21/2006 | 20,847.80 | 22,759.00 | -1,911.20 |
| 65000. AMERN GEN FIN CORP MEDIUM | | | | | |
| TERM SR NTS NT2.75 DUE 06- | 09/21/2004 | 03/27/2006 | 61,625.20 | 63,090.30 | -1,465.10 |
| 2279.57 CMO CWALT INC 2004-J1 | | | | | |
| MTG PASSTHRU CTF CL 1-A-1 | 02/06/2004 | 03/27/2006 | 2,279.57 | 2,349.03 | -69.46 |
| 5537.4 CENTEX HOME EQUITY LN TR | | | | | |
| SER 2001-C CL A6 5.37% DUE | 04/14/2004 | 03/27/2006 | 5,537.40 | 5,796.27 | -258.87 |
| 1296.2 CMO CITIGROUP MTG LN TR | 08/11/2004 | 03/27/2006 | 1,296.20 | 1,358.88 | -62.68 |
| 17660.51 FNMA REMIC TR SER | | | | | |
| 1997-M5 CL C 6.74 GTD MTG | 06/05/2001 | 03/27/2006 | 17,660.51 | 18,161.35 | -500.84 |
| 5537.04 FNMA POOL #255493 5.5% | 02/10/2005 | 03/27/2006 | 5,537.04 | 5,673.74 | -136.70 |
| 4473.71 FNMA POOL #255550 5.5% | 01/05/2005 | 03/27/2006 | 4,473.71 | 4,566.68 | -92.97 |
| 419.46 FNMA POOL #382202 7.512% | | | | | |
| DUE 02-01-2010 REG | 12/02/2002 | 03/27/2006 | 419.46 | 480.33 | -60.87 |
| 14446.11 FNMA REMIC SER 2003-W10 | | | | | |
| CL 3A2B 3.056 07-25-2037 | 06/12/2003 | 03/27/2006 | 14,446.11 | 14,734.76 | -288.65 |
| 23624.78 FNMA 2003-W14 CL 1A5 | | | | | |
| 4.71 09-25-2033/04-25-2006 | 03/14/2005 | 03/27/2006 | 23,624.78 | 23,695.61 | -70.83 |
| 13257. FNMA PREASSIGN 00821 4.49 | | | | | |
| 11-25-2033 11-25-2033 | 01/12/2004 | 03/27/2006 | 13,257.00 | 13,654.71 | -397.71 |
| 18083.64 FNMA REMIC SER 2003-W19 | | | | | |
| CL 1A3 4.783 11-01-2033 | 12/15/2003 | 03/27/2006 | 18,083.64 | 18,614.85 | -531.21 |
| 12001.63 FNMA REMIC SER 2003-W18 | | | | | |
| CL 1A3 4.73199987411 08-25 | 11/17/2003 | 03/27/2006 | 12,001.63 | 12,361.68 | -360.05 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 3824.39 FNMA POOL #713701 4.5% | 02/11/2005 | 03/27/2006 | 3,824.39 | 3,738.34 | 86.05 |
| 12608.58 PVTPL FIRST FRANKLIN NIM | | | | | |
| TR 2004-FF6 MTG144A CL N 5 | 08/17/2004 | 03/27/2006 | 12,608.58 | 12,640.10 | -31.52 |
| 4680.97 CMO MASTR AST | | | | | |
| SECURITIZATION TR SER 2003 | 03/04/2005 | 03/27/2006 | 4,680.97 | 4,703.64 | -22.67 |
| 798.29 CMO MASTR AST | | | | | |
| SECURITIZATION TR 2003-6 C | 06/02/2003 | 03/27/2006 | 798.29 | 810.51 | -12.22 |
| 2891.42 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 2-A-1 6.25% D | 02/12/2004 | 03/27/2006 | 2,891.42 | 3,012.95 | -121.53 |
| 2044.3 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 8-A-1 7% DUE | 02/27/2004 | 03/27/2006 | 2,044.30 | 2,155.46 | -111.16 |
| 206966.58 PVTPL DLJ MTG ACCEP CORP | | | | | |
| SER 97-CF2 6.82ABS CTF DUE | 08/18/2004 | 03/29/2006 | 209,683.02 | 222,610.34 | -12,927.32 |
| 130000. 5TH AVE HSG DEV CO IN MTG | | | | | |
| REV REF TAXBLEFHA SEC 8 AS | 06/01/2001 | 04/05/2006 | 130,000.00 | 130,000.00 | |
| 205000. CMO GREENWICH CAP COML FDG | | | | | |
| CORP SER 2005-GG3 CL AJ DU | 01/26/2005 | 04/10/2006 | 193,036.33 | 206,022.13 | -12,985.80 |
| 8000. TYCO INTL GROUP S A NT 7 | | | | | |
| DUE 06-15-2028 BEO | 09/23/2004 | 04/11/2006 | 8,365.04 | 9,182.24 | -817.20 |
| 61000. AMERN GEN FIN CORP MEDIUM | | | | | |
| TERM SR NTS NT2.75 DUE 06- | 09/21/2004 | 04/12/2006 | 57,806.04 | 59,207.82 | -1,401.78 |
| 225000. PVTPL AMERN GEN INSTL CAP | | | | | |
| B CAP SECS 144A 8.125 DUE | 10/18/2002 | 04/12/2006 | 268,365.38 | 256,563.00 | 11,802.38 |
| 114000. GOLDMAN SACHS GROUP INC | | | | | |
| FOR FUTURE EQTY USE 38143U | 09/29/2004 | 04/12/2006 | 106,819.71 | 112,635.31 | -5,815.60 |
| 64000. AMERN GEN FIN CORP MEDIUM | | | | | |
| TERM SR NTS NT2.75 DUE 06- | 09/21/2004 | 04/13/2006 | 60,516.48 | 62,119.68 | -1,603.20 |
| 200000. PVTPL ARUBA ARPT AUTH N V | | | | | |
| 144A 7.7 DUE 01-01-2013 BE | 03/25/2004 | 04/17/2006 | 209,952.00 | 233,742.00 | -23,790.00 |
| 150000. ENTERPRISE PRODS OPER L P | | | | | |
| SR NT 7.5 DUE 02-01-2011/0 | 09/23/2004 | 04/17/2006 | 159,615.00 | 171,103.50 | -11,488.50 |
| 3937.79 FHLMC MULTICLASS | | | | | |
| PREASSIGN 00733 6 11-15-20 | 12/15/2003 | 04/17/2006 | 3,937.79 | 4,070.69 | -132.90 |
| 1925.61 FHLMC MULTICLASS SER | | | | | |
| 2497 CL BM 5 02-15-2022 | 09/25/2003 | 04/17/2006 | 1,925.61 | 1,956.30 | -30.69 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 10900.79 FHLMC MULTICLASS SER | | | | | |
| 2552 CL KB 4.25 06-15-2027 | 02/03/2005 | 04/17/2006 | 10,900.79 | 10,941.67 | -40.88 |
| 190000. 5TH AVE HSG DEV CO IN MTG | | | | | |
| REV REF TAXBLEFHA SEC 8 AS | 06/01/2001 | 04/17/2006 | 190,115.90 | 190,000.00 | 115.90 |
| 21498.49 MMCA AUTO OWNER TR | | | | | |
| 2002-3 AST BKD NT CL A-4 3 | 08/15/2002 | 04/17/2006 | 21,498.49 | 21,495.81 | 2.68 |
| 145000. MIAMI BEACH FLA REDEV AGY | | | | | |
| TX INCREMENT UNREFUN-TAXAB | 05/18/2001 | 04/17/2006 | 149,906.80 | 144,891.25 | 5,015.55 |
| 370000. N E UTILS SR NT SER B 3.3 | | | | | |
| DUE 06-01-2008REG | 05/29/2003 | 04/17/2006 | 352,857.90 | 369,137.90 | -16,280.00 |
| 250000. PVTPL PEDERNALES ELEC COOP | | | | | |
| INC 1ST MTG BD 2002 SER A | 02/05/2003 | 04/17/2006 | 249,375.00 | 257,872.50 | -8,497.50 |
| 287000. SISTERS PROVID OBLIGATED | 01/07/2002 | 04/17/2006 | 293,945.40 | 308,542.22 | -14,596.82 |
| 129000. AOL TIME WARNER INC DEB | | | | | |
| DTD 04/19/2001 7.625 DUE 0 | 04/07/2005 | 04/18/2006 | 138,882.69 | 153,175.89 | -14,293.20 |
| 528261.02 FNMA REMIC TR SER | | | | | |
| 1997-M5 CL C 6.74 GTD MTG | 08/20/2002 | 04/18/2006 | 531,347.23 | 564,954.04 | -33,606.81 |
| 273932.16 FNMA POOL #382202 7.512% | | | | | |
| DUE 02-01-2010 REG | 12/02/2002 | 04/18/2006 | 286,743.58 | 313,682.46 | -26,938.88 |
| 345000. CMO GREENWICH CAP COML FDG | | | | | |
| CORP SER 2005-GG3 CL B DUE | 01/26/2005 | 04/18/2006 | 324,058.77 | 346,722.59 | -22,663.82 |
| 515000. SUFFOLK VA REDEV & HSG | | | | | |
| AUTH MULTI 6.6 07-01-15 BE | 05/24/2001 | 04/18/2006 | 525,300.00 | 515,000.00 | 10,300.00 |
| 333583.15 FNMA POOL #255493 5.5% | 02/10/2005 | 04/19/2006 | 327,222.01 | 341,818.47 | -14,596.46 |
| 284721.4 FNMA POOL #255550 5.5% | 01/05/2005 | 04/19/2006 | 279,292.01 | 290,638.28 | -11,346.27 |
| 371385.3 FNMA POOL #713701 4.5% | 02/11/2005 | 04/19/2006 | 340,953.08 | 363,029.15 | -22,076.07 |
| 330000. CMO WAMU MTG PASS-THROUGH | | | | | |
| CTFS 2004-AR5 CL A-6 VAR 3 | 11/15/2004 | 04/19/2006 | 315,262.80 | 325,978.13 | -10,715.33 |
| 636658.02 CENTEX HOME EQUITY LN TR | | | | | |
| SER 2001-C CL A6 5.37% DUE | 04/14/2004 | 04/20/2006 | 634,611.10 | 666,421.95 | -31,810.85 |
| 155000. FNMA REMIC SER 2005-29 | | | | | |
| CL-QD 5 08-25-2033 | 04/14/2005 | 04/20/2006 | 143,617.19 | 152,160.35 | -8,543.16 |
| 235000. FHLMC MULTICLASS SER 2682 | | | | | |
| CL LC 4.5 07-15-2032 | 11/21/2003 | 04/20/2006 | 214,143.75 | 223,167.38 | -9,023.63 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 120000. FHLMC MULTICLASS PREASSIGN 00624 5 07-15-2033 | 04/07/2005 | 04/20/2006 | 111,825.00 | 117,000.00 | -5,175.00 |
| 110000. FHLMC MULTICLASS SER 2893 CL PA 5 02-15-2033 | 04/12/2005 | 04/20/2006 | 102,403.13 | 108,178.13 | -5,775.00 |
| 360000. FHLMC MULTICLASS PREASSIGN 00073 5 09-15-2033 | 04/14/2005 | 04/20/2006 | 334,237.50 | 354,150.00 | -19,912.50 |
| 460000. FHLMC MULTICLASS SER 2940 CL ND 5 08-15-2033 | 03/07/2005 | 04/20/2006 | 427,225.00 | 454,842.97 | -27,617.97 |
| 460000. FHLMC MULTICLASS SER 2928 CL NE 5 04-15-2033 | 03/07/2005 | 04/20/2006 | 427,063.28 | 454,896.88 | -27,833.60 |
| 330000. FHLMC MULTICLASS SER 2939 CL PD 5 07-15-2033 | 04/13/2005 | 04/20/2006 | 306,384.38 | 324,341.02 | -17,956.64 |
| 375000. FHLMC MULTICLASS SER 2941 CL XD 5 05-15-2033 | 04/14/2005 | 04/20/2006 | 347,988.28 | 368,701.17 | -20,712.89 |
| 346000. GNMA 2004-030 REMIC PASSTHRU CTF CL PD 502-20- | 06/04/2004 | 04/20/2006 | 321,996.25 | 327,240.31 | -5,244.06 |
| 6569.21 MMCA AUTO OWNER TR 2002-3 AST BKD NT CL A-4 3 | 08/15/2002 | 04/20/2006 | 6,560.81 | 6,568.39 | -7.58 |
| 13778.16 PVTPL FIRST FRANKLIN NIM TR 2004-FF6 MTG144A CL N 5 | 08/17/2004 | 04/24/2006 | 13,779.91 | 13,812.61 | -32.70 |
| 495000. PVTPL AUTOPISTA DEL MAIPO SOCIEDAD CONCESIONAR SR NT | 08/22/2001 | 04/25/2006 | 543,420.90 | 495,000.00 | 48,420.90 |
| 71000. BRITISH TELECOMMUNICATIONS P L C NT 8.875% DUE 12-15- | 04/19/2005 | 04/25/2006 | 89,268.30 | 95,991.87 | -6,723.57 |
| 405.58 CMO CWALT INC 2004-J1 MTG PASSTHRU CTF CL 1-A-1 | 02/06/2004 | 04/25/2006 | 405.58 | 417.94 | -12.36 |
| 1012.14 CMO CITIGROUP MTG LN TR 2004-NCM2 CL IA-CB-2 6.75% | 08/11/2004 | 04/25/2006 | 1,012.14 | 1,061.09 | -48.95 |
| 45100.88 CMO CITIGROUP MTG LN TR 2004-NCM2 CL IA-CB-2 6.75% | 08/11/2004 | 04/25/2006 | 45,777.40 | 47,281.93 | -1,504.53 |
| 180000. DAIMLER CHRYSLER N AMER HLDG CORP 4.75 MAT 1/15/08 | 03/24/2005 | 04/25/2006 | 177,354.00 | 179,554.69 | -2,200.69 |
| 97785.46 FHLMC MULTICLASS PREASSIGN 00733 6 11-15-20 | 12/15/2003 | 04/25/2006 | 98,134.86 | 101,085.71 | -2,950.85 |
| 6752.68 FNMA POOL #255493 5.5% | 02/10/2005 | 04/25/2006 | 6,752.68 | 6,919.39 | -166.71 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 4364.23 FNMA POOL #255550 5.5% | 01/05/2005 | 04/25/2006 | 4,364.23 | 4,454.92 | -90.69 |
| 239.51 FNMA POOL #382202 7.512% | | | | | |
| DUE 02-01-2010 REG | 12/02/2002 | 04/25/2006 | 239.51 | 274.27 | -34.76 |
| 92052.34 FHLMC MULTICLASS SER | | | | | |
| 2497 CL BM 5 02-15-2022 | 09/25/2003 | 04/25/2006 | 90,764.67 | 93,519.41 | -2,754.74 |
| 19271.54 FNMA REMIC SER 2003-W10 | | | | | |
| CL 3A2B 3.056 07-25-2037 | 06/12/2003 | 04/25/2006 | 19,271.54 | 19,656.60 | -385.06 |
| 23919.97 FNMA REMIC SER 2003-W10 | | | | | |
| CL 3A2B 3.056 07-25-2037 | 06/12/2003 | 04/25/2006 | 23,810.97 | 24,397.92 | -586.95 |
| 78.02 FNMA 2003-W14 CL 1A5 | | | | | |
| 4.71 09-25-2033/04-25-2006 | 03/14/2005 | 04/25/2006 | 78.02 | 78.25 | -0.23 |
| 24063.28 FNMA PREASSIGN 00821 | | | | | |
| 4.49 11-25-2033 11-25-2033 | 01/12/2004 | 04/25/2006 | 24,063.28 | 24,785.18 | -721.90 |
| 89377.91 FNMA PREASSIGN 00821 | | | | | |
| 4.49 11-25-2033 11-25-2033 | 01/12/2004 | 04/25/2006 | 88,893.48 | 92,059.25 | -3,165.77 |
| 22210.65 FNMA REMIC SER 2003-W19 | | | | | |
| CL 1A3 4.783 11-01-2033 | 12/15/2003 | 04/25/2006 | 22,210.65 | 22,863.08 | -652.43 |
| 27537.69 FNMA REMIC SER 2003-W19 | | | | | |
| CL 1A3 4.783 11-01-2033 | 12/15/2003 | 04/25/2006 | 27,415.31 | 28,346.61 | -931.30 |
| 19572.98 FNMA REMIC SER 2003-W18 | | | | | |
| CL 1A3 4.73199987411 08-25 | 11/17/2003 | 04/25/2006 | 19,572.98 | 20,160.17 | -587.19 |
| 30122.95 FNMA REMIC SER 2003-W18 | | | | | |
| CL 1A3 4.73199987411 08-25 | 11/17/2003 | 04/25/2006 | 30,009.16 | 31,026.64 | -1,017.48 |
| 9761.87 FNMA SER 2004-W15 CL 1A1 | | | | | |
| 6 08-25-2044 | 03/28/2005 | 04/25/2006 | 9,761.87 | 9,940.33 | -178.46 |
| 4895.37 FNMA POOL #713701 4.5% | 02/11/2005 | 04/25/2006 | 4,895.37 | 4,785.22 | 110.15 |
| 571.56 PVTPL FIRST FRANKLIN NIM | | | | | |
| TR 2004-FF6 MTG144A CL N 5 | 08/17/2004 | 04/25/2006 | 571.56 | 572.99 | -1.43 |
| 564.85 CMO MASTR AST | | | | | |
| SECURITIZATION TR SER 2003 | 03/04/2005 | 04/25/2006 | 564.85 | 567.59 | -2.74 |
| 2102.21 CMO MASTR AST | | | | | |
| SECURITIZATION TR 2003-6 C | 06/02/2003 | 04/25/2006 | 2,102.21 | 2,134.40 | -32.19 |
| 74242.94 CMO MASTR AST | | | | | |
| SECURITIZATION TR 2003-6 C | 06/02/2003 | 04/25/2006 | 71,435.66 | 75,379.80 | -3,944.14 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 10554.89 CMO MASTR ALTERNATIVE LN TR 2004-3 CL 2-A-1 6.25% D | 02/12/2004 | 04/25/2006 | 10,554.89 | 10,998.53 | -443.64 |
| 4277.59 CMO MASTR ALTERNATIVE LN TR 2004-3 CL 8-A-1 7% DUE | 02/27/2004 | 04/25/2006 | 4,277.59 | 4,510.18 | -232.59 |
| 39622.41 CMO MASTR ALTERNATIVE LN TR 2004-3 CL 8-A-1 7% DUE | 02/27/2004 | 04/25/2006 | 39,525.41 | 41,776.88 | -2,251.47 |
| 208000. SCOTTISH PWR PLC BD 5.81% DUE 03-15-2025/03-25-2005 | 03/15/2005 | 04/25/2006 | 197,148.64 | 207,904.32 | -10,755.68 |
| 194.06 CMO STRUCTURED ASSET SECS CORP 2005-6 CL4-A1 5% | 04/20/2005 | 04/25/2006 | 194.06 | 190.80 | 3.26 |
| 128000. TELE-COMMUNICATIONS INC 55000. TELE COMMUNICATIONS INC SR | 03/03/2005 | 04/25/2006 | 164,989.18 | 185,204.48 | -20,215.30 |
| DEB 9.875 DUE06-15-2022 BE | 10/27/2004 | 04/25/2006 | 70,134.46 | 76,211.30 | -6,076.84 |
| 33000. AUBURN HILLS TR GTD CTF | 10/06/2004 | 04/26/2006 | 47,017.25 | 50,595.27 | -3,578.02 |
| 83353.54 CMO CWALT INC 2004-J1 MTG PASSTHRU CTF CL 1-A-1 | 02/06/2004 | 04/26/2006 | 81,686.49 | 85,893.22 | -4,206.73 |
| .01 CENTEX HOME EQUITY LN TR SER 2001-C CL A6 5.37% DUE | 04/14/2004 | 04/26/2006 | 0.01 | 0.01 | |
| .01 FNMA POOL #255550 5.5% | 01/05/2005 | 04/26/2006 | 0.01 | 0.01 | |
| 388178.63 CMO MASTR AST SECURITIZATION TR SER 2003 | 03/04/2005 | 04/26/2006 | 371,681.04 | 390,058.87 | -18,377.83 |
| .01 MMCA AUTO OWNER TR 2002-3 AST BKD NT CL A-4 3 | 08/15/2002 | 04/26/2006 | 0.01 | 0.01 | |
| 327575.32 CMO MASTR ALTERNATIVE LN TR 2004-3 CL 2-A-1 6.25% D | 02/12/2004 | 04/26/2006 | 325,425.61 | 341,343.72 | -15,918.11 |
| 129027.26 CMO STRUCTURED ASSET SECS CORP 2005-6 CL4-A1 5% | 04/20/2005 | 04/26/2006 | 120,277.60 | 126,860.02 | -6,582.42 |
| 275000. FHLMC MULTICLASS FHLMC 5.5 02-15-2022 12-31-2040 | 09/16/2002 | 04/27/2006 | 270,187.50 | 278,136.72 | -7,949.22 |
| 291669.35 FHLMC MULTICLASS SER 2552 CL KB 4.25 06-15-2027 | 02/03/2005 | 04/27/2006 | 286,929.73 | 292,763.11 | -5,833.38 |
| 472595.35 FNMA SER 2004-W15 CL 1A1 6 08-25-2044 | 03/28/2005 | 04/27/2006 | 467,278.66 | 481,234.97 | -13,956.31 |
| .01 CMO CITIGROUP MTG LN TR 2004-NCM2 CL IA-CB-2 6.75% | 08/11/2004 | 05/01/2006 | 0.01 | 0.01 | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| .03 FHLMC MULTICLASS | | | | | |
| PREASSIGN 00733 6 11-15-20 | 12/15/2003 | 05/01/2006 | 0.03 | 0.03 | |
| .03 FNMA REMIC SER 2003-W10 | | | | | |
| CL 3A2B 3.056 07-25-2037 | 06/12/2003 | 05/01/2006 | 0.03 | 0.03 | |
| .01 FNMA REMIC SER 2003-W19 | | | | | |
| CL 1A3 4.783 11-01-2033 | 12/15/2003 | 05/01/2006 | 0.01 | 0.01 | |
| .04 FNMA SER 2004-W15 CL 1A1 | | | | | |
| 6 08-25-2044 | 03/28/2005 | 05/01/2006 | 0.04 | 0.04 | |
| .01 CMO MASTR AST | | | | | |
| SECURITIZATION TR SER 2003 | 03/04/2005 | 05/01/2006 | 0.01 | 0.01 | |
| .03 CMO MASTR AST | | | | | |
| SECURITIZATION TR 2003-6 C | 06/02/2003 | 05/01/2006 | 0.03 | 0.03 | |
| .04 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 2-A-1 6.25% D | 02/12/2004 | 05/01/2006 | 0.04 | 0.04 | |
| .04 CMO MASTR ALTERNATIVE LN | | | | | |
| TR 2004-3 CL 8-A-1 7% DUE | 02/27/2004 | 05/01/2006 | 0.04 | 0.04 | |
| .01 CMO STRUCTURED ASSET | | | | | |
| SECS CORP 2005-6 CL4-A1 5% | 04/20/2005 | 05/01/2006 | 0.01 | 0.01 | |
| .01 FHLMC MULTICLASS SER | | | | | |
| 2497 CL BM 5 02-15-2022 | 09/25/2003 | 05/02/2006 | 0.01 | 0.01 | |
| .02 FNMA PREASSIGN 00821 | | | | | |
| 4.49 11-25-2033 11-25-2033 | 01/12/2004 | 05/04/2006 | 0.02 | 0.02 | |
| 4688.73 PVTPL DLJ MTG ACCEP CORP | | | | | |
| SER 97-CF2 6.82ABS CTF DUE | 08/18/2004 | 05/09/2006 | 4,688.73 | 5,043.13 | -354.40 |
| 17770.71 FNMA REMIC TR SER | | | | | |
| 1997-M5 CL C 6.74 GTD MTG | 08/20/2002 | 05/15/2006 | 17,770.87 | 19,163.58 | -1,392.71 |
| 7608.2 CENTEX HOME EQUITY LN TR | | | | | |
| SER 2001-C CL A6 5.37% DUE | 04/14/2004 | 05/30/2006 | 7,608.20 | 7,963.89 | -355.69 |
| TOTAL 15% RATE CAPITAL GAINS (LOSSES) | | | 33321055.00 | 33900971.00 | -579,916.00 |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Totals | | | 33321055.00 | 33900971.00 | -579,916.00 |

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Account Name:
LUMINA FOUNDATION FOR EDUCATION, INC.
SOUTHEASTERN ASSET MANAGEMENT 26-09974



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|-----------------------------|------------|
| OTHER INTEREST INCOME | 249,100. |
| FOREIGN DIVIDEND INCOME: | |
| QUALIFIED | 320,714. |
| TOTAL FOR YEAR | 320,714. |
| DIVIDEND INCOME: | |
| QUALIFIED | 386,610. |
| TOTAL FOR YEAR | 510,089. |
| SHORT TERM GAINS OR LOSSES: | |
| OTHER GAIN OR LOSS | 10,628. |
| LONG TERM GAINS OR LOSSES: | |
| OTHER GAIN OR LOSS | 6,909,383. |

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

| COUNTRY | GROSS INCOME | TAXES | DATE PAID |
|-------------|--------------|---------|------------|
| ----- | ----- | ----- | ----- |
| CANADA | 28,000. | 4,200. | 12/31/2006 |
| FRANCE | 119,266. | 29,817. | 12/31/2006 |
| MEXICO | 90,414. | NONE | 12/31/2006 |
| NETHERLANDS | 83,034. | 3,620. | 12/31/2006 |

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your **2006** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

EXPLANATION OF INCOME AND DEDUCTIONS
=====

INCOME
=====

INTEREST INCOME

OTHER INTEREST

LEVEL 3 COMMUNICATIONS INC SR NT CONV 10% D 249,100.00

TOTAL (ROUNDED)

249,100.00

TOTAL INTEREST INCOME

249,100.00
=====

DIVIDEND INCOME

FOREIGN DIVIDENDS

QUALIFIED FOREIGN DIVIDENDS

| | |
|---|------------|
| ADR CEMEX SAB DE CV PARTN CTF NEW | 90,413.65 |
| FAIRFAX FINL HLDGS LTD SUB VTG | 28,000.00 |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REG | 83,033.67 |
| #REORG/VIVENDI ADR ADR TERMINATION EFF 8/3/ | 119,266.26 |

TOTAL QUALIFIED FOREIGN DIVIDENDS (ROUNDED)

320,714.00

TOTAL FOREIGN DIVIDENDS

320,714.00

OTHER DIVIDENDS

QUALIFIED OTHER DIVIDENDS

| | |
|------------------------|-----------|
| ANHEUSER BUSCH COS INC | 12,960.00 |
| AON CORP | 82,200.00 |
| WALT DISNEY CO | 80,320.00 |
| FEDEX CORP | 13,430.00 |
| GENERAL MOTORS CORP | 99,000.00 |
| HASBRO INC COM | 24,330.00 |
| PIONEER NAT RES CO | 10,400.00 |
| SPRINT CORP | 16,350.00 |

STATEMENT 1

CONTINUED...

EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)

=====

| | |
|--|-----------|
| TEL & DATA SYS INC COM STK NEW | 13,690.00 |
| TELEPHONE & DATA SYS INC SPL COM SPL COM | 13,690.00 |
| WASTE MGMT INC DEL | 20,240.00 |

TOTAL QUALIFIED OTHER DIVIDENDS (ROUNDED)

386,610.00

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

| | |
|---|------------|
| MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR | 123,479.34 |
|---|------------|

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)

123,479.00

TOTAL OTHER DIVIDENDS

510,089.00

TOTAL DIVIDEND INCOME

830,803.00

=====

FOREIGN TAXES

=====

| | |
|---|-----------|
| FAIRFAX FINL HLDGS LTD SUB VTG | 4,200.00 |
| ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REG | 3,620.08 |
| #REORG/VIVENDI ADR ADR TERMINATION EFF 8/3/ | 29,816.80 |

TOTAL FOREIGN TAXES (ROUNDED)

37,637.00

=====

STATEMENT 2

LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Short-term Capital Gains and Losses

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LUMINA FOUNDATION FOR EDUCATION, INC.
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 15% RATE CAPITAL GAINS (LOSSES) | | | | | |
| 7000. FEDEX CORP | 06/11/2001 | 01/20/2006 | 725,737.70 | 271,943.70 | 453,794.00 |
| 3000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 01/26/2006 | 198,113.91 | 95,939.70 | 102,174.21 |
| 2000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 01/26/2006 | 132,045.94 | 63,959.80 | 68,086.14 |
| 4000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 01/26/2006 | 264,211.88 | 160,252.67 | 103,959.21 |
| 4000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 01/26/2006 | 263,970.28 | 127,919.60 | 136,050.68 |
| 6000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 01/26/2006 | 395,729.24 | 191,879.40 | 203,849.84 |
| 20000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 02/01/2006 | 1322973.35 | 639,598.00 | 683,375.35 |
| 14000. WASTE MGMT INC DEL | 02/13/2002 | 02/15/2006 | 468,243.60 | 328,018.60 | 140,225.00 |
| 20000. HASBRO INC COM | 10/19/2004 | 02/27/2006 | 407,347.46 | 342,924.00 | 64,423.46 |
| 29400. HASBRO INC COM | 10/19/2004 | 03/07/2006 | 607,879.21 | 504,098.28 | 103,780.93 |
| 43600. HASBRO INC COM | 10/19/2004 | 03/08/2006 | 905,626.96 | 747,574.32 | 158,052.64 |
| 46000. WASTE MGMT INC DEL | 02/13/2002 | 03/08/2006 | 1554945.39 | 1077775.40 | 477,169.99 |
| 46000. WASTE MGMT INC DEL | 02/13/2002 | 03/29/2006 | 1576371.53 | 1077775.40 | 498,596.13 |
| 7000. ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 04/03/2006 | 462,785.18 | 223,859.30 | 238,925.88 |
| 76000. HASBRO INC COM | 10/19/2004 | 05/10/2006 | 1512353.45 | 1303111.20 | 209,242.25 |
| .05 ADR CEMEX SAB DE CV PARTN CTF NEW | 11/30/2004 | 06/29/2006 | 2.62 | 1.60 | 1.02 |
| 94000. #REORG/VIVENDI ADR ADR TERMINATION EFF 8/3/06 | 09/17/2002 | 07/10/2006 | 3137285.14 | 1259533.00 | 1877752.14 |
| 1000. ADR KONINKLIJKE PHILIPS | 09/20/2001 | 09/12/2006 | 34,498.53 | 17,307.10 | 17,191.43 |
| 22000. COMCAST CORP NEW CL A CL A | 05/21/2002 | 11/08/2006 | 897,697.80 | 591,438.98 | 306,258.82 |
| 53000. ADR KONINKLIJKE PHILIPS | 09/20/2001 | 11/16/2006 | 1983750.21 | 917,276.30 | 1066473.91 |
| TOTAL 15% RATE CAPITAL GAINS (LOSSES) | | | 16851569.00 | 9942186.00 | 6909383.00 |
| Totals | | | 16851569.00 | 9942186.00 | 6909383.00 |

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Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
R3000 SEPARATELY MANAGED ACCT 26-29139



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER**Principal:**

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|--------------------------------------|-------------|
| U.S. GOVERNMENT INTEREST | 7,650. |
| OTHER INTEREST INCOME | 2,912. |
| FOREIGN DIVIDEND INCOME: | |
| QUALIFIED | 28,264. |
| TOTAL FOR YEAR | 28,264. |
| DIVIDEND INCOME: | |
| QUALIFIED | 6,247,485. |
| TOTAL FOR YEAR | 6,637,429. |
| SHORT TERM GAINS OR LOSSES: | |
| SECTION 1256 GAIN OR LOSS | 115,522. |
| OTHER GAIN OR LOSS | 369,276. |
| LONG TERM GAINS OR LOSSES: | |
| CAPITAL GAIN DIVIDENDS | |
| TOTAL FOR YEAR | 124,261. |
| UNRECAPTURED SECTION 1250 GAIN | 29,441. |
| SECTION 1256 GAIN OR LOSS | 173,284. |
| OTHER GAIN OR LOSS | 17,045,381. |

D E D U C T I O N S

| | |
|------------------------|--------|
| INTEREST EXPENSE | 3,362. |
|------------------------|--------|

M I S C E L L A N E O U S I N F O R M A T I O N

| | |
|----------------------------|----------|
| NONTAXABLE DIVIDENDS | 147,482. |
|----------------------------|----------|

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

AGENT/CUSTODIAN INFORMATION LETTER, CONTINUATION

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

| COUNTRY | GROSS INCOME | TAXES | DATE PAID |
|-------------|--------------|-------|------------|
| CANADA | 206. | NONE | 12/31/2006 |
| PUERTO RICO | 9,113. | 34. | 12/31/2006 |
| VARIOUS | 18,945. | NONE | 12/31/2006 |

O T H E R I N F O R M A T I O N

PLEASE BE ADVISED THAT FOR CUSIP 79546E104 - SALLY BEAUTY HLDGS INC, THE FINAL TAX DETERMINATION FOR THE \$25.00/SHARE SPECIAL CASH DIVIDEND WILL NOT BE AVAILABLE UNTIL THE YEAR 2008. THIS IS DUE TO THE PARENT COMPANY, ALBERTO CULVER WILL NOT CLOSE THEIR FISCAL BOOKS UNTIL THAT TIME.

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL GREG MUDD AT (312)444-4052.

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
R3000 SEPARATELY MANAGED ACCT 26-29139



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

The following transactions have been extracted from the subject account to assist you in the preparation of your individual tax return. The transactions are listed under three general headings of medical, taxes, and miscellaneous where applicable. They are intended to cover those items the account paid on your behalf during the tax year that you may want to consider on your individual tax return. However, you will still want to check your statement of transactions for corrections and additions to the following list.

M I S C E L L A N E O U S

=====

OTHER DISBURSEMENTS

| | | |
|--------------------------------|---|---------------------|
| 02/08/2006 | TRANSFERRED TO TRUST UNDER AGREEMENT ACCOUNT 22-20000, LUMINA - ACWI INDEX FD-NT PER SPONSOR DIRECTION | -45000000. |
| 03/14/2006 | TRANSFERRED TO TRUST UNDER AGREEMENT ACCOUNT 22-20000, LUMINA - ACWI INDEX FD-NT PER SPONSOR DIRECTION | -65000000. |
| TOTAL OTHER DISBURSEMENTS..... | | -110000000 ===== |

PARTNERSHIP RECEIPTS (INCOME)

#REORG/CHARTERMAC SH BEN INT NAME
CHANGETO CENTERLINE HLDG #2031329 EFF 4

| | | |
|------------|--|------|
| 02/14/2006 | \$0.42 A SHARE ON 900 SHARES EX DATE 12-28-05, RECORD DATE 12-31-05 | 378. |
| 05/15/2006 | \$0.42 A SHARE ON 900 SHARES | 378. |

EX DATE 03-29-06, RECORD DATE 03-31-06

08/14/2006 \$0.42 A SHARE ON 900 SHARES 378.
EX DATE 06-28-06, RECORD DATE 06-30-06

11/14/2006 \$0.42 A SHARE ON 900 SHARES 378.
EX DATE 09-27-06, RECORD DATE 09-30-06

SUBTOTAL 1,512.

HUGOTON REALTY TR TEX UNIT SBI

07/21/2006 TO CREDIT A/C 03-73043 FOR THE 5-12-06 -74.
PAYABLE ON 86 & 334 SHS. SOLD
4-25-06 DUE TO SPIN-OFF OF XTO SHS
SOLD UNDER HUGOTON RTY
BROKER #019
SEE SEC #2946745

12/31/2006 TOTAL PROCEEDS FROM 2006 SALES 12,664.

SUBTOTAL 12,590.

TOTAL PARTNERSHIP RECEIPTS..... 14,102.
=====

OTHER RECEIPTS (INCOME)

06/02/2006 RECEIVED BY TRANSFER FROM TRUST UNDER 25000000.
AGREEMENT ACCOUNT 22-20000,
LUMINA - ACWI INDEX FD-NT

06/30/2006 RECEIVED BY TRANSFER FROM INVESTMENT 25000000.
MANAGEMENT ADVISORY ACCOUNT 26-09293,
LUMINA - CASH

TOTAL OTHER RECEIPTS..... 50000000.
=====

EXPLANATION OF INCOME AND DEDUCTIONS

=====

INCOME

=====

INTEREST INCOME

UNITED STATES GOVERNMENT INTEREST

UNITED STATES TREAS BILLS 04-06-2006 N/A 3,393.18

UNITED STATES TREAS BILLS 09-21-2006 T-BILL 4,257.08

TOTAL (ROUNDED)

7,650.00

OTHER INTEREST

GUIDANT CORP

2,912.00

TOTAL (ROUNDED)

2,912.00

TOTAL INTEREST INCOME

10,562.00

=====

DIVIDEND INCOME

FOREIGN DIVIDENDS

QUALIFIED FOREIGN DIVIDENDS

DORAL FINL CORP COM 168.00

1ST BANCORP P R COM 931.00

FREEPORT-MCMORAN COPPER & GOLD INC 18,945.24

ORIENTAL FINL GROUP INC COM 1,260.00

POPULAR INC COM 6,416.00

R&G FINL CORP CL B CL B 337.50

TIM HORTONS INC COM 205.79

TOTAL QUALIFIED FOREIGN DIVIDENDS (ROUNDED)

28,264.00

TOTAL FOREIGN DIVIDENDS

28,264.00

OTHER DIVIDENDS

QUALIFIED OTHER DIVIDENDS

STATEMENT 1

CONTINUED...

LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 2200. MBNA CORP | 10/04/2005 | 01/01/2006 | 56,218.83 | 51,500.98 | 4,717.85 |
| 100. #REORG/MERCURY INTERACTIVE CORP CASH MERGER EFF 11/9/ | 02/14/2005 | 01/03/2006 | 2,787.74 | 4,719.50 | -1,931.76 |
| 49. BROOKFIELD HOMES CORP COM | 05/17/2005 | 01/06/2006 | 2,695.00 | 2,222.64 | 472.36 |
| 2700. PRENTISS PPTYS TR SH BEN INT REIT | 02/01/2005 | 01/06/2006 | 112,878.09 | 95,966.62 | 16,911.47 |
| 2100. NDCHEALTH CORP | 02/01/2005 | 01/09/2006 | 41,165.29 | 32,172.49 | 8,992.80 |
| 235. LIBERTY GLOBAL INC COM SER C COM SER C | 01/31/2005 | 01/13/2006 | 4,888.26 | 5,100.43 | -212.17 |
| 135. LIBERTY GLOBAL INC COM SER C COM SER C | 01/31/2005 | 01/13/2006 | 2,805.28 | 2,930.03 | -124.75 |
| 742. LIBERTY GLOBAL INC COM SER C COM SER C | 02/01/2005 | 01/17/2006 | 15,160.15 | 16,105.65 | -945.50 |
| .13 #REORG/PER-SE TECHNOLOGIES IN COM NEW EF | 01/28/2005 | 01/19/2006 | 3.23 | 3.20 | 0.03 |
| 293. TEVA PHARMACEUTICALS INDS LTD ADR | 01/28/2005 | 01/25/2006 | 12,160.47 | 10,282.61 | 1,877.86 |
| 1029. TEVA PHARMACEUTICALS INDS LTD ADR | 02/01/2005 | 01/25/2006 | 42,432.59 | 35,426.16 | 7,006.43 |
| 315. TEVA PHARMACEUTICALS INDS LTD ADR | 06/24/2005 | 01/25/2006 | 13,116.88 | 12,140.96 | 975.92 |
| 210. TEVA PHARMACEUTICALS INDS LTD ADR | 02/01/2005 | 01/25/2006 | 8,747.49 | 7,188.92 | 1,558.57 |
| 8000. #REORG/LAQUINTA CORP CASH MERGER EFF 1/25/06 | 02/01/2005 | 01/26/2006 | 90,000.00 | 70,559.10 | 19,440.90 |
| 228. TEVA PHARMACEUTICALS INDS LTD ADR | 08/17/2005 | 01/26/2006 | 9,501.03 | 11,625.96 | -2,124.93 |
| 1100. #REORG/VINTAGE PETE INC CASH & STK MERGER TO OCCID | 11/28/2005 | 01/30/2006 | 65,169.28 | 57,572.90 | 7,596.38 |
| 3000. #REORG/DEX MEDIA INC CASH & STK MGR RH DONNELLEY COR | 08/17/2005 | 01/31/2006 | 83,833.64 | 72,674.20 | 11,159.44 |
| 400. #REORG/GA PAC CORP CASH | 11/28/2005 | 01/31/2006 | 19,200.00 | 16,816.00 | 2,384.00 |
| 900. #REORG/REEBOK INTL CASH | 11/28/2005 | 01/31/2006 | 53,100.00 | 50,962.00 | 2,138.00 |
| 742. LIBERTY GLOBAL INC COM SER C COM SER C | 02/01/2005 | 02/01/2006 | 14,962.79 | 16,107.47 | -1,144.68 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 1408.46 #REORG/ALAMOSA HOLDINGS INC CASH MERGER EFF 2/1/06 | 02/15/2005 | 02/02/2006 | 26,408.63 | 18,113.56 | 8,295.07 |
| 1000. #REORG/IVAX CORP CASH MERGER EFF 1/26/06 | 08/17/2005 | 02/02/2006 | 29,113.81 | 22,255.10 | 6,858.71 |
| 100. ALPHARMA INC CL A | 05/17/2005 | 02/03/2006 | 3,306.19 | 1,203.00 | 2,103.19 |
| 100. ASHFORD HOSPITALITY TR INC COM SHS | 05/17/2005 | 02/03/2006 | 1,183.36 | 1,011.69 | 171.67 |
| 600. BRIGHAM EXPL CO COM | 08/17/2005 | 02/03/2006 | 6,858.38 | 5,528.70 | 1,329.68 |
| 1500. CNA FNCL CORP COM | 07/19/2005 | 02/03/2006 | 47,073.05 | 43,187.96 | 3,885.09 |
| 8700. CHARTER COMMUNICATIONS INC DEL CL A | 06/24/2005 | 02/03/2006 | 10,178.68 | 11,298.69 | -1,120.01 |
| 100. #REORG/CLICK COMM INC CASH MERGER EFF 10/26/06 | 06/24/2005 | 02/03/2006 | 2,817.11 | 2,189.87 | 627.24 |
| 100. #REORG/DIAMOND CLUSTER N/C TO DIAMOND MGMT & TECH 202 | 10/04/2005 | 02/03/2006 | 929.07 | 752.14 | 176.93 |
| 200. #REORG/DIGITAL INSIGHT CORP CASH MERGER EFF DATE | 06/24/2005 | 02/03/2006 | 7,302.97 | 4,895.24 | 2,407.73 |
| 100. DOBSON COMMUNICATIONS CORP CL A | 06/24/2005 | 02/03/2006 | 711.97 | 449.56 | 262.41 |
| 150. EGL INC COM | 06/24/2005 | 02/03/2006 | 5,971.96 | 3,082.50 | 2,889.46 |
| 500. FOREST CITY ENTERPRISES INC CL A | 02/14/2005 | 02/03/2006 | 19,437.90 | 15,546.40 | 3,891.50 |
| 5600. GATEWAY INC COM | 10/04/2005 | 02/03/2006 | 13,282.22 | 15,988.00 | -2,705.78 |
| 600. #REORG/GIANTS INDS INC CASH MERGER EFFECTIVE 05/3 | 06/24/2005 | 02/03/2006 | 40,804.74 | 20,637.96 | 20,166.78 |
| 100. GOOGLE INC CL A CL A | 02/14/2005 | 02/03/2006 | 38,265.92 | 18,887.50 | 19,378.42 |
| 800. GRAFTECH INTL LTD COM | 10/04/2005 | 02/03/2006 | 6,021.41 | 4,453.12 | 1,568.29 |
| 200. GTX INC DEL COM | 01/10/2006 | 02/03/2006 | 2,083.73 | 1,825.34 | 258.39 |
| 100. #REORG/HIBBETT SPORTING GOODS INC N/C TOHIBBETT SP | 06/24/2005 | 02/03/2006 | 3,091.70 | 2,478.26 | 613.44 |
| 100. IRIS INTL INC COM STK SEC #2423469 | 06/24/2005 | 02/03/2006 | 2,255.43 | 1,704.34 | 551.09 |
| 600. JAMES RIV COAL CO COM NEW | 06/24/2005 | 02/03/2006 | 24,718.82 | 20,769.78 | 3,949.04 |
| 100. LANCASTER COLONY CORP COM | 02/14/2005 | 02/03/2006 | 4,135.47 | 4,233.36 | -97.89 |
| 200. LIFECCELL CORP | 06/24/2005 | 02/03/2006 | 4,454.86 | 3,164.92 | 1,289.94 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 200. LUFKIN INDS INC COM | 06/24/2005 | 02/03/2006 | 12,837.40 | 7,007.18 | 5,830.22 |
| 100. #REORG/MORTGAGEIT HOLDINGS INC CASH MERGER EFF 1/2/07 | 01/10/2006 | 02/03/2006 | 1,333.45 | 1,349.27 | -15.82 |
| 400. NASDAQ STK MKT INC COM ACCREDITED INVS INVS | 06/24/2005 | 02/03/2006 | 15,935.71 | 7,456.76 | 8,478.95 |
| 400. NETLOGIC MICROSYSTEMS INC | 06/24/2005 | 02/03/2006 | 14,032.32 | 6,989.20 | 7,043.12 |
| 4500. NEWS CORP CL A COM | 06/24/2005 | 02/03/2006 | 70,373.33 | 75,976.20 | -5,602.87 |
| 200. NORDSON CORP COM | 06/24/2005 | 02/03/2006 | 8,799.34 | 6,637.54 | 2,161.80 |
| 400. NUTRI SYS INC NEW COM | 06/24/2005 | 02/03/2006 | 16,899.68 | 5,682.48 | 11,217.20 |
| 500. NUVELO INC COM NEW | 01/10/2006 | 02/03/2006 | 8,245.24 | 7,251.15 | 994.09 |
| 300. OTTER TAIL CORP | 02/14/2005 | 02/03/2006 | 9,008.72 | 7,644.06 | 1,364.66 |
| 1400. PETROHAWK ENERGY CORP COM | 06/24/2005 | 02/03/2006 | 21,676.79 | 14,280.00 | 7,396.79 |
| 500. PHILLIPS VAN HEUSEN CORP | 06/24/2005 | 02/03/2006 | 18,051.94 | 15,949.50 | 2,102.44 |
| 100. #REORG/PORTALPLAYER INC CASH MERGER EFF 1/5/07 | 06/24/2005 | 02/03/2006 | 2,871.41 | 2,096.96 | 774.45 |
| 800. RTI INTL METALS INC | 06/24/2005 | 02/03/2006 | 34,482.94 | 23,057.60 | 11,425.34 |
| 1900. SCHOOL SPECIALTY INC WI | 09/29/2005 | 02/03/2006 | 71,832.04 | 92,866.86 | -21,034.82 |
| 200. SCHULMAN A INC COM | 06/24/2005 | 02/03/2006 | 4,986.44 | 3,546.54 | 1,439.90 |
| 100. SOMANETICS CORP COM NEW | 06/24/2005 | 02/03/2006 | 2,371.22 | 2,276.78 | 94.44 |
| 100. SPARTECH CORP COM NEW | 06/24/2005 | 02/03/2006 | 2,455.62 | 1,804.24 | 651.38 |
| 400. STARTEK INC COM | 03/16/2005 | 02/03/2006 | 8,169.54 | 6,832.00 | 1,337.54 |
| 1200. TASER INTL INC COM | 06/24/2005 | 02/03/2006 | 11,056.81 | 12,467.88 | -1,411.07 |
| 1900. #REORG/TELEWEST GLOBAL NAME CHANGE TO NTL INC CAS | 06/24/2005 | 02/03/2006 | 44,628.67 | 43,467.63 | 1,161.04 |
| 500. VISHAY INTERTECHNOLOGY INC COM | 06/24/2005 | 02/03/2006 | 7,801.26 | 5,994.15 | 1,807.11 |
| 300. #REORG/WFS FINL INC STK | 02/14/2005 | 02/03/2006 | 23,507.87 | 15,352.50 | 8,155.37 |
| 80. TEVA PHARMACEUTICALS INDS LTD ADR | 08/17/2005 | 02/06/2006 | 3,244.33 | 4,735.89 | -1,491.56 |
| 2500. #REORG/SIEBEL SYSTEMS INC CASH MERGER EFF 1/31/06 | 10/04/2005 | 02/07/2006 | 26,650.00 | 22,223.30 | 4,426.70 |
| 700. #REORG/AML RESDNTL PPTYS TR CASH MERGER EFF 2/7/06 | 05/17/2005 | 02/09/2006 | 26,566.87 | 19,628.00 | 6,938.87 |
| 2350000. UNITED STATES TREAS BILLS 04-06-2006 N/A | 02/06/2006 | 02/09/2006 | 2332237.13 | 2332237.13 | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 200. #REORG/PROVIDE COMM INC | | | | | |
| CASH MERGER EFF 2/9/06 | 06/24/2005 | 02/10/2006 | 6,750.00 | 4,553.56 | 2,196.44 |
| .02 TEVA PHARMACEUTICALS | | | | | |
| INDS LTD ADR | 08/17/2005 | 02/10/2006 | 0.80 | 1.18 | -0.38 |
| 1308. #REORG LINENS N THINGS INC | | | | | |
| COM CASH MERGER EFF 02/14/ | 02/02/2006 | 02/15/2006 | 36,624.00 | 36,257.40 | 366.60 |
| 200. #REORG/COLLEGIATE FDG SVCS | | | | | |
| INC CASH MERGER EFF 3/1/06 | 05/17/2005 | 03/03/2006 | 4,000.00 | 3,034.00 | 966.00 |
| 1000. DANA CORP COM | 10/04/2005 | 03/06/2006 | 753.28 | 9,345.00 | -8,591.72 |
| 700. AMR CORP COM | 05/17/2005 | 03/09/2006 | 17,583.45 | 7,731.29 | 9,852.16 |
| 2300. #REORG/AGERE SYS INC STK | 06/24/2005 | 03/09/2006 | 31,532.03 | 29,526.25 | 2,005.78 |
| 100. ALLEGHENY TECHNOLOGIES INC | | | | | |
| COM | 08/17/2005 | 03/09/2006 | 5,185.84 | 2,969.65 | 2,216.19 |
| 200. ALPHARMA INC CL A | 05/17/2005 | 03/09/2006 | 5,519.83 | 2,406.00 | 3,113.83 |
| 100. AMERCO COM | 05/17/2005 | 03/09/2006 | 9,380.71 | 5,073.00 | 4,307.71 |
| 100. AMERICAN HOME MTG INVT | | | | | |
| CORP COM STK | 05/17/2005 | 03/09/2006 | 2,757.91 | 3,150.00 | -392.09 |
| 200. ARCH COAL INC COM | 03/16/2005 | 03/09/2006 | 14,347.55 | 8,637.28 | 5,710.27 |
| 900. ASHFORD HOSPITALITY TR INC | | | | | |
| COM SHS | 11/28/2005 | 03/09/2006 | 10,880.66 | 9,156.11 | 1,724.55 |
| 500. ATHEROS COMMUNICATIONS INC | | | | | |
| COM | 10/04/2005 | 03/09/2006 | 11,744.64 | 4,855.00 | 6,889.64 |
| 100. BLACKROCK INC COM STK | 05/17/2005 | 03/09/2006 | 13,203.59 | 7,671.20 | 5,532.39 |
| 400. BRIGHAM EXPL CO COM | 08/17/2005 | 03/09/2006 | 3,279.89 | 3,685.80 | -405.91 |
| 200. BUILD-A-BEAR WORKSHOP INC | | | | | |
| COM STK | 06/24/2005 | 03/09/2006 | 5,487.83 | 4,553.56 | 934.27 |
| 100. CH ENERGY GROUP INC COM | 08/17/2005 | 03/09/2006 | 4,685.85 | 4,579.64 | 106.21 |
| 100. CNA FNCL CORP COM | 07/19/2005 | 03/09/2006 | 2,986.90 | 2,916.75 | 70.15 |
| 200. CARRIZO OIL & GAS INC COM | 06/24/2005 | 03/09/2006 | 4,437.86 | 3,356.74 | 1,081.12 |
| 3700. #REORG/CELL THERAPEUTICS | | | | | |
| INC REV SPIT TOCELL THERAP | 01/10/2006 | 03/09/2006 | 7,103.78 | 9,487.75 | -2,383.97 |
| 1200. CHARTER COMMUNICATIONS INC | | | | | |
| DEL CL A | 06/24/2005 | 03/09/2006 | 1,211.96 | 1,558.44 | -346.48 |
| 500. CITADEL BROADCASTING CORP | 05/17/2005 | 03/09/2006 | 5,779.82 | 5,807.50 | -27.68 |
| 800. COGENT INC COM | 02/15/2006 | 03/09/2006 | 15,703.51 | 18,300.32 | -2,596.81 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 100. COMPUCREDIT CORP COM ISIN #US20478N1000 | 05/17/2005 | 03/09/2006 | 3,730.88 | 3,303.53 | 427.35 |
| 100. COMPUTER PROGRAMS & SYS INC COM | 06/24/2005 | 03/09/2006 | 4,489.86 | 3,753.35 | 736.51 |
| 200. CROWN HLDGS INC COM | 03/16/2005 | 03/09/2006 | 3,747.88 | 3,368.00 | 379.88 |
| 200. #REORG/DIAMOND CLUSTER N/C TO DIAMOND MGMT & TECH 202 | 10/04/2005 | 03/09/2006 | 1,909.94 | 1,504.28 | 405.66 |
| 300. #REORG/DIGITAL INSIGHT CORP CASH MERGER EFF DATE | 06/24/2005 | 03/09/2006 | 9,791.69 | 7,342.86 | 2,448.83 |
| 800. DOBSON COMMUNICATIONS CORP CL A | 06/24/2005 | 03/09/2006 | 5,519.83 | 3,596.48 | 1,923.35 |
| 100. DYNAMIC MATLS CORP COM 8-15-97 | 06/24/2005 | 03/09/2006 | 3,119.90 | 1,922.63 | 1,197.27 |
| 100. EGL INC COM | 06/24/2005 | 03/09/2006 | 3,817.88 | 2,055.00 | 1,762.88 |
| 100. ED RLTY TR INC COM REIT | 01/10/2006 | 03/09/2006 | 1,344.95 | 1,289.70 | 55.25 |
| 100. ESSEX CORP | 06/24/2005 | 03/09/2006 | 2,072.93 | 2,332.73 | -259.80 |
| 200. FORWARD AIR CORP COM | 06/24/2005 | 03/09/2006 | 7,101.78 | 5,418.72 | 1,683.06 |
| 1100. GATEWAY INC COM | 10/04/2005 | 03/09/2006 | 2,375.92 | 3,140.50 | -764.58 |
| 1700. GEMSTAR TV GUIDE INTL INC | 06/24/2005 | 03/09/2006 | 5,269.83 | 5,978.05 | -708.22 |
| 100. GENITOPE CORP COM | 01/10/2006 | 03/09/2006 | 893.97 | 831.23 | 62.74 |
| 200. GENTIVA HLTH SVCS INC COM | 06/24/2005 | 03/09/2006 | 3,305.89 | 3,488.60 | -182.71 |
| 1000. GOODRICH PETE CORP COM NEW | 06/24/2005 | 03/09/2006 | 25,089.22 | 21,229.30 | 3,859.92 |
| 700. GOOGLE INC CL A CL A | 06/24/2005 | 03/09/2006 | 240,232.62 | 208,397.63 | 31,834.99 |
| 2500. GRAFTECH INTL LTD COM | 10/04/2005 | 03/09/2006 | 11,099.65 | 13,916.00 | -2,816.35 |
| 200. GRIFFON CORP COM | 06/24/2005 | 03/09/2006 | 4,717.85 | 4,275.84 | 442.01 |
| 500. GTX INC DEL COM | 01/10/2006 | 03/09/2006 | 5,584.82 | 4,563.35 | 1,021.47 |
| 300. #REORG/HIBBETT SPORTING GOODS INC N/C TOHIBBETT SP | 06/24/2005 | 03/09/2006 | 9,479.70 | 7,434.78 | 2,044.92 |
| 800. HIGHLAND HOSPITALITY CORP | 11/28/2005 | 03/09/2006 | 9,791.69 | 8,389.13 | 1,402.56 |
| 600. HOMEBANC CORP GA COM | 10/04/2005 | 03/09/2006 | 4,973.84 | 4,775.76 | 198.08 |
| 900. INPHONIC INC COM | 06/24/2005 | 03/09/2006 | 5,390.83 | 12,376.41 | -6,985.58 |
| 1000. #REORG/INTRALASE CORP COM STK EFFECTIVE DATE 4/2/07 | 06/24/2005 | 03/09/2006 | 18,539.43 | 19,381.10 | -841.67 |
| 100. ISIS PHARMACEUTICALS COM | 01/10/2006 | 03/09/2006 | 791.97 | 545.09 | 246.88 |
| 100. KNBT BANCORP INC COM | 01/10/2006 | 03/09/2006 | 1,577.95 | 1,675.23 | -97.28 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 200. LKQ CORP COM LKQ CORP | 06/24/2005 | 03/09/2006 | 4,227.87 | 2,668.40 | 1,559.47 |
| 300. LIFECCELL CORP | 06/24/2005 | 03/09/2006 | 6,140.81 | 4,747.38 | 1,393.43 |
| 200. LUFKIN INDS INC COM | 06/24/2005 | 03/09/2006 | 9,631.70 | 7,007.18 | 2,624.52 |
| 300. MEMC ELECTR MATLS INC COM | 10/04/2005 | 03/09/2006 | 10,331.68 | 6,898.50 | 3,433.18 |
| 100. MAGUIRE PPTYS INC COM | 06/24/2005 | 03/09/2006 | 3,435.89 | 2,656.00 | 779.89 |
| 100. MIDWEST BANC HLDGS INC COM | | | | | |
| STK | 01/10/2006 | 03/09/2006 | 2,409.92 | 2,255.79 | 154.13 |
| 500. NGP CAP RES CO COM | 01/10/2006 | 03/09/2006 | 6,944.78 | 7,000.00 | -55.22 |
| 100. NASDAQ STK MKT INC COM | | | | | |
| ACCREDITED INVS INVS | 06/24/2005 | 03/09/2006 | 3,948.87 | 1,864.19 | 2,084.68 |
| 300. NAVTEQ CORP COM | 06/24/2005 | 03/09/2006 | 14,171.56 | 11,254.05 | 2,917.51 |
| 200. NETLOGIC MICROSYSTEMS INC | 06/24/2005 | 03/09/2006 | 6,941.78 | 3,494.60 | 3,447.18 |
| 10300. NEWS CORP CL A COM | 06/24/2005 | 03/09/2006 | 170,047.77 | 173,901.08 | -3,853.31 |
| 400. NORDSON CORP COM | 06/24/2005 | 03/09/2006 | 18,935.41 | 13,275.08 | 5,660.33 |
| 200. NUTRI SYS INC NEW COM | 06/24/2005 | 03/09/2006 | 7,459.77 | 2,841.24 | 4,618.53 |
| 900. NUVELO INC COM NEW | 01/10/2006 | 03/09/2006 | 14,597.55 | 13,052.07 | 1,545.48 |
| 600. OIL STS INTL INC COM ISIN | | | | | |
| US6780261052 | 06/24/2005 | 03/09/2006 | 19,373.40 | 14,805.60 | 4,567.80 |
| 27. #REORG/PER-SE TECHNOLOGIES | | | | | |
| IN COM NEW EFFECTIVE 01/26 | 06/24/2005 | 03/09/2006 | 650.14 | 537.05 | 113.09 |
| 200. PETROHAWK ENERGY CORP COM | 06/24/2005 | 03/09/2006 | 2,393.92 | 2,040.00 | 353.92 |
| 100. PHILLIPS VAN HEUSEN CORP | 06/24/2005 | 03/09/2006 | 3,337.89 | 3,189.90 | 147.99 |
| 1400. PIONEER DRILLING CO COM | 06/24/2005 | 03/09/2006 | 18,801.42 | 21,315.28 | -2,513.86 |
| 100. #REORG/PORTALPLAYER INC | | | | | |
| CASH MERGER EFF 1/5/07 | 06/24/2005 | 03/09/2006 | 2,380.92 | 2,096.96 | 283.96 |
| 200. QUANTUM FL SYS TECHNOLOGIE | | | | | |
| S WORLDWIDE INC COM | 06/24/2005 | 03/09/2006 | 805.97 | 1,042.98 | -237.01 |
| 200. RTI INTL METALS INC | 06/24/2005 | 03/09/2006 | 7,947.75 | 5,764.40 | 2,183.35 |
| 700. RED HAT INC COM | 07/19/2005 | 03/09/2006 | 19,032.41 | 10,929.59 | 8,102.82 |
| 200. RENOVIS INC COM | 06/24/2005 | 03/09/2006 | 4,397.86 | 3,015.06 | 1,382.80 |
| 100. SAFETY INS GROUP INC COM | 06/24/2005 | 03/09/2006 | 4,188.87 | 3,325.77 | 863.10 |
| 300. SCHOOL SPECIALTY INC WI | 09/30/2005 | 03/09/2006 | 9,989.69 | 14,652.09 | -4,662.40 |
| 400. SCHULMAN A INC COM | 06/24/2005 | 03/09/2006 | 9,555.70 | 7,093.08 | 2,462.62 |
| 800. SOUTHWESTN ENERGY DE COM | 05/17/2005 | 03/09/2006 | 23,583.27 | 13,020.00 | 10,563.27 |
| 200. SPARTECH CORP COM NEW | 06/24/2005 | 03/09/2006 | 4,441.86 | 3,608.48 | 833.38 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|-------------------------|
| 400. STAMPS COM INC COM NEW | 06/24/2005 | 03/09/2006 | 12,683.61 | 7,400.80 | 5,282.81 |
| 100. STARTEK INC COM | 03/16/2005 | 03/09/2006 | 2,013.93 | 1,708.00 | 305.93 |
| 300. TASER INTL INC COM | 06/24/2005 | 03/09/2006 | 2,831.91 | 3,116.97 | -285.06 |
| 200. TESORO CORP TESORO CORP CU REMAINS SAME EFF 11/08/04 | 06/24/2005 | 03/09/2006 | 11,981.63 | 9,590.68 | 2,390.95 |
| 200. TOREADOR RES CORP COM | 06/24/2005 | 03/09/2006 | 5,693.82 | 4,755.38 | 938.44 |
| 300. #REORG/TRANSMONTAIGNE INC CASH MERGER EFF 9/1/06 | 06/24/2005 | 03/09/2006 | 2,216.93 | 2,982.09 | -765.16 |
| 100. USA MOBILITY INC COM STK | 05/17/2005 | 03/09/2006 | 2,905.91 | 2,559.14 | 346.77 |
| 100. URBAN OUTFITTERS INC COM | 06/24/2005 | 03/09/2006 | 2,483.92 | 2,831.75 | -347.83 |
| 200. VIGNETTE CORP COM NEW COM | 06/24/2005 | 03/09/2006 | 3,143.90 | 2,403.66 | 740.24 |
| 100. VINEYARD NATL BANCORP COM | 01/10/2006 | 03/09/2006 | 2,848.41 | 3,009.63 | -161.22 |
| 700. VISHAY INTERTECHNOLOGY INC COM | 06/24/2005 | 03/09/2006 | 9,764.69 | 8,391.81 | 1,372.88 |
| 800. WESTN DIGITAL CORP COM | 06/24/2005 | 03/09/2006 | 15,391.52 | 10,589.68 | 4,801.84 |
| 100. WHEELING PITT CORP COM NEW STK | 06/24/2005 | 03/09/2006 | 1,764.95 | 1,693.35 | 71.60 |
| 200. ZOLTEK COS INC COM | 02/15/2006 | 03/09/2006 | 3,245.90 | 2,944.84 | 301.06 |
| 100. BURLINGTON RESOURCES INC | 01/10/2006 | 03/31/2006 | 9,039.53 | 8,811.00 | 228.53 |
| 1200. #REORG/HUGHES SUP INC CASH MERGER EFF 3/30/06 | 02/15/2006 | 03/31/2006 | 55,800.00 | 55,385.04 | 414.96 |
| 100. #REORG/MAYTAG CORP CASH & STK MERGER TO WHIRLPOOL CO | 06/24/2005 | 03/31/2006 | 2,143.86 | 1,603.00 | 540.86 |
| 300. NATURES SUNSHINE PRODS INC | 05/17/2005 | 04/04/2006 | 3,005.90 | 4,695.00 | -1,689.10 |
| 180000. UNITED STATES TREAS BILLS 04-06-2006 N/A | 02/06/2006 | 04/06/2006 | 178,760.47 | 178,760.47 | |
| 200. #REORG/STARWOOD HOTELS & 5398.5 #REORG/TELEWEST GLOBAL | 08/17/2005 | 04/11/2006 | 2,605.12 | 2,236.00 | 369.12 |
| NAME CHANGE TO NTL INC CAS | 06/24/2005 | 04/14/2006 | 99,125.00 | 123,505.26 | -24,380.26 |
| 200. #REORG/WATERPIK TECHNOLOGIES INC CASH MERG | 02/15/2006 | 04/14/2006 | 5,550.00 | 5,492.00 | 58.00 |
| 2600. GUIDANT CORP | 03/16/2006 | 04/21/2006 | 207,910.93 | 197,825.24 | 10,085.69 |
| 800. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06 | 11/28/2005 | 05/03/2006 | 36,200.00 | 34,503.00 | 1,697.00 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 300. #REORG/IPAYMENT CASH | | | | | |
| MERGER EFF 5/10/06 | 01/10/2006 | 05/12/2006 | 13,050.00 | 11,541.80 | 1,508.20 |
| 2100. WORLD AIR HLDGS INC COM | 06/24/2005 | 05/22/2006 | 16,883.48 | 23,497.11 | -6,613.63 |
| 100. #REORG/DURATEK INC CASH | 02/15/2006 | 06/08/2006 | 2,200.00 | 2,208.00 | -8.00 |
| 700. #REORG/EDU MNGT CORP CASH | | | | | |
| MERGER EFF 6/1/06 | 05/30/2006 | 06/13/2006 | 30,100.00 | 30,072.00 | 28.00 |
| 200. #REORG/NEXTEL PARTNERS | | | | | |
| CASH MERGER EFF 6/27/06 | 05/30/2006 | 06/28/2006 | 5,700.00 | 5,670.00 | 30.00 |
| 5800. VITESSE SEMICONDUCTOR CORP | | | | | |
| COM | 05/30/2006 | 06/28/2006 | 7,616.32 | 9,802.00 | -2,185.68 |
| 400. AMERN ITALIAN PASTA CO CL | 04/10/2006 | 06/30/2006 | 3,426.73 | 2,913.00 | 513.73 |
| 1700. ARBINET-THEXCHANGE INC COM | | | | | |
| STK | 01/10/2006 | 06/30/2006 | 9,544.52 | 11,870.93 | -2,326.41 |
| 800. AUTOBYTEL COM INC COM | 04/10/2006 | 06/30/2006 | 2,826.23 | 3,653.04 | -826.81 |
| 1400. BKF CAP GROUP INC COM STK | 04/10/2006 | 06/30/2006 | 8,756.87 | 14,014.00 | -5,257.13 |
| 2200. BEVERLY HILLS BANCORP DEL | 04/10/2006 | 06/30/2006 | 21,180.72 | 22,724.68 | -1,543.96 |
| 1500. #REORG/CELL THERAPEUTICS | | | | | |
| INC REV SPIT TOCELL THERAP | 01/10/2006 | 06/30/2006 | 2,161.58 | 3,446.25 | -1,284.67 |
| 1800. DESIGN WITHIN REACH INC | 10/04/2005 | 06/30/2006 | 12,321.70 | 17,150.94 | -4,829.24 |
| 1100. ENCORE CAP GROUP INC COM | 04/10/2006 | 06/30/2006 | 13,507.69 | 15,616.04 | -2,108.35 |
| 400. ENDWAVE CORP COM NEW | 10/04/2005 | 06/30/2006 | 4,975.96 | 5,643.72 | -667.76 |
| 1900. ESCALA GROUP INC COM | 05/30/2006 | 06/30/2006 | 8,898.94 | 24,960.00 | -16,061.06 |
| 3800. HAYES LEMMERZ INTL INC COM | | | | | |
| NEW | 10/04/2005 | 06/30/2006 | 12,055.50 | 26,052.76 | -13,997.26 |
| 1800. #REORG/INTERVIDEO INC CASH | | | | | |
| MERGER EFF 12/12/06 | 10/04/2005 | 06/30/2006 | 17,600.03 | 18,012.60 | -412.57 |
| 2700. LEADIS TECH INC COM | 10/04/2005 | 06/30/2006 | 14,915.69 | 18,966.96 | -4,051.27 |
| 200. #REORG/MORTGAGEIT HOLDINGS | | | | | |
| INC CASH MERGER EFF 1/2/07 | 01/10/2006 | 06/30/2006 | 2,413.92 | 2,698.54 | -284.62 |
| 2000. MOVIE GALLERY INC COM | 04/10/2006 | 06/30/2006 | 12,429.82 | 5,620.00 | 6,809.82 |
| 1200. OMEGA FLEX INC COM | 08/17/2005 | 06/30/2006 | 24,079.18 | 19,356.72 | 4,722.46 |
| 700. #REORG/PRG-SCHULTZ INTL | | | | | |
| INC REV SPLIT TOPRG-SCHULT | 08/17/2005 | 06/30/2006 | 315.20 | 2,212.00 | -1,896.80 |
| 2600. PINNACLE AIRL CORP COM | 10/04/2005 | 06/30/2006 | 18,318.51 | 16,809.00 | 1,509.51 |
| 1000. PIXELWORKS INC | 10/04/2005 | 06/30/2006 | 2,732.12 | 6,695.00 | -3,962.88 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|-------------------------|
| 1800. SIGMATEL INC COM | 05/30/2006 | 06/30/2006 | 7,403.89 | 9,648.00 | -2,244.11 |
| 200. SUMMIT FINL GROUP INC COM | 04/10/2006 | 06/30/2006 | 4,791.81 | 3,913.02 | 878.79 |
| 600. THRESHOLD PHARMACEUTICALS INC COM | 04/10/2006 | 06/30/2006 | 2,101.67 | 9,169.98 | -7,068.31 |
| 100. VIACELL INC COM STK | 04/10/2006 | 06/30/2006 | 455.35 | 555.00 | -99.65 |
| 3100. WILSONS LEATHER EXPERTS INC COM | 10/04/2005 | 06/30/2006 | 12,751.14 | 19,861.08 | -7,109.94 |
| 500. WPT ENTERPRISES INC COM | 10/04/2005 | 06/30/2006 | 3,012.36 | 4,275.00 | -1,262.64 |
| 200. ZOLTEK COS INC COM | 02/15/2006 | 06/30/2006 | 5,982.77 | 2,944.84 | 3,037.93 |
| 1000. ENGELHARD CORP | 05/30/2006 | 07/03/2006 | 39,000.00 | 38,940.00 | 60.00 |
| 2100. DHB INDS INC COM COM COM | 10/04/2005 | 07/06/2006 | 1,596.16 | 9,136.05 | -7,539.89 |
| 800. #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK | 05/30/2006 | 07/12/2006 | 21,582.72 | 22,096.00 | -513.28 |
| 200. #REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06 | 06/30/2006 | 07/20/2006 | 2,070.00 | 2,066.28 | 3.72 |
| 2800. #REORG/NETIQ EFF 06-30-06 | 06/30/2006 | 07/21/2006 | 34,160.00 | 34,103.44 | 56.56 |
| 900. USG CORP RT | 07/07/2006 | 07/25/2006 | 7,134.89 | 8,059.61 | -924.72 |
| 1400. #REORG/AMERN RET CORP CASH MERGER EFF 7-25-06 | 06/30/2006 | 07/26/2006 | 46,200.00 | 45,248.56 | 951.44 |
| 1000. #REORG/DIAGNOSTICS PRODUCTS CORP CASH MERGER | 06/30/2006 | 07/28/2006 | 58,500.00 | 58,121.70 | 378.30 |
| 500. #REORG/LASERSCOPE EFF 07-28-2006 | 06/30/2006 | 07/31/2006 | 15,500.00 | 15,392.20 | 107.80 |
| 465. POWER INTEGRATIONS INC | 06/30/2006 | 08/01/2006 | 6,419.13 | 8,121.41 | -1,702.28 |
| 735. POWER INTEGRATIONS INC | 06/30/2006 | 08/01/2006 | 10,362.08 | 12,837.07 | -2,474.99 |
| 400. KERR MCGEE CORP | 06/30/2006 | 08/11/2006 | 28,200.00 | 21,872.08 | 6,327.92 |
| 2000. #REOR/WESTN GAS RES INC CASH MERGER EFF 8/23/06 | 06/30/2006 | 08/23/2006 | 122,000.00 | 109,294.27 | 12,705.73 |
| 400. #REORG/GTECH HOLDINGS CORP CASH MERGER EFF 8/29/06 | 01/10/2006 | 08/29/2006 | 14,000.00 | 12,976.00 | 1,024.00 |
| 1044. MIRANT CORP NEW COM | 06/30/2006 | 09/01/2006 | 29,754.00 | 27,955.92 | 1,798.08 |
| 1000. RSA SEC INC | 06/30/2006 | 09/18/2006 | 28,000.00 | 27,167.40 | 832.60 |
| 1300. #REORG/AVIALL INC CASH MERGER EFF 9/20/06 | 06/30/2006 | 09/20/2006 | 62,400.00 | 61,352.05 | 1,047.95 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|-----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 210000. UNITED STATES TREAS BILLS | | | | | |
| 09-21-2006 T-BILL | 07/01/2006 | 09/21/2006 | 205,742.92 | 205,742.92 | |
| 300. #REORG/COML CAP BANCORP | | | | | |
| INC CASH MERGER EFFECTIVE | 06/30/2006 | 10/02/2006 | 4,800.00 | 4,718.38 | 81.62 |
| 900. GOLDEN WEST FINANCIAL CORP | 05/30/2006 | 10/04/2006 | 69,560.53 | 65,223.00 | 4,337.53 |
| 600. #REORG/MAVERICK TUBE CORP | | | | | |
| CASH MERGER EFF 10/5/06 | 05/30/2006 | 10/06/2006 | 39,000.00 | 27,923.00 | 11,077.00 |
| .86 CIENA CORP COM NEW COM | 05/30/2006 | 10/13/2006 | 19.11 | 22.82 | -3.71 |
| 139. CHIPOTLE MEXICAN GRILL INC | | | | | |
| CL A COM STK | 05/30/2006 | 10/16/2006 | 7,775.14 | 8,075.90 | -300.76 |
| 99. CHIPOTLE MEXICAN GRILL INC | | | | | |
| CL A COM STK | 05/30/2006 | 10/17/2006 | 5,476.17 | 5,751.90 | -275.73 |
| 164. CHIPOTLE MEXICAN GRILL INC | | | | | |
| CL A COM STK | 05/30/2006 | 10/17/2006 | 9,071.64 | 9,528.40 | -456.76 |
| 98. CHIPOTLE MEXICAN GRILL INC | | | | | |
| CL A COM STK | 05/30/2006 | 10/18/2006 | 5,450.19 | 5,693.80 | -243.61 |
| 1300. #REORG/W CORP CASH MERGER | | | | | |
| EFF 10/25/06 | 06/30/2006 | 10/25/2006 | 63,375.00 | 62,231.26 | 1,143.74 |
| 1200. #REORG/PETCO ANIMAL | | | | | |
| SUPPLIES INC CASH MERGER E | 06/30/2006 | 10/27/2006 | 34,800.00 | 24,495.60 | 10,304.40 |
| 1058. VERIGY LTD ORD SHS | 10/30/2006 | 10/31/2006 | 17,451.17 | 11,507.26 | 5,943.91 |
| 2300. #REORG/RYANS RESTAURANT | | | | | |
| GROUP INC CASH MERGER EFF | 08/10/2006 | 11/02/2006 | 37,375.00 | 36,018.00 | 1,357.00 |
| 117. VERIGY LTD ORD SHS | 10/30/2006 | 11/03/2006 | 1,891.89 | 1,272.54 | 619.35 |
| 1100. #REORG/NCO GROUP CASH | | | | | |
| MERGER EFF 11/15/06 | 06/30/2006 | 11/16/2006 | 30,250.00 | 29,059.80 | 1,190.20 |
| 2900. #REORG/HCA INC CASH MERGER | | | | | |
| EFF 11/17/06 | 06/30/2006 | 11/20/2006 | 147,900.00 | 131,716.73 | 16,183.27 |
| .63 VERIGY LTD ORD SHS | 10/30/2006 | 11/21/2006 | 9.41 | 6.85 | 2.56 |
| 2200. #REORG/ALDERWOODS GROUP | | | | | |
| INC CASH MERGER EFF 11/28/ | 06/30/2006 | 11/28/2006 | 44,000.00 | 42,776.36 | 1,223.64 |
| 200. #REORG/INTEGRAPH | | | | | |
| CORPORATION CASH MERGEREFF | 06/30/2006 | 11/29/2006 | 8,800.00 | 6,292.76 | 2,507.24 |
| 200. #REORG/CLICK COMM INC CASH | | | | | |
| MERGER EFF 10/26/06 | 06/30/2006 | 11/30/2006 | 4,550.00 | 3,942.72 | 607.28 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Short-term Capital Gains and Losses

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 15% RATE CAPITAL GAINS (LOSSES) | | | | | |
| 32600. MBNA CORP | 11/12/2003 | 01/01/2006 | 833,060.90 | 694,228.75 | 138,832.15 |
| 22. #REORG/MERCURY INTERACTIVE CORP CASH MERGER EFF 11/9/ | 08/31/2004 | 01/03/2006 | 613.30 | 753.35 | -140.05 |
| 1512. #REORG/MERCURY INTERACTIVE CORP CASH MERGER EFF 11/9/ | 08/31/2004 | 01/03/2006 | 42,177.45 | 51,775.56 | -9,598.11 |
| 244. #REORG/MERCURY INTERACTIVE CORP CASH MERGER EFF 11/9/ | 08/31/2004 | 01/03/2006 | 6,802.10 | 8,355.32 | -1,553.22 |
| 122. #REORG/MERCURY INTERACTIVE CORP CASH MERGER EFF 11/9/ | 08/31/2004 | 01/03/2006 | 3,436.63 | 4,177.66 | -741.03 |
| 998. AGILENT TECHNOLOGIES INC | 01/28/2005 | 01/31/2006 | 33,825.47 | 21,553.31 | 12,272.16 |
| 6000. #REORG/GA PAC CORP CASH | 04/20/2004 | 01/31/2006 | 288,000.00 | 216,757.20 | 71,242.80 |
| .32 BK AMER CORP COM | 06/25/2001 | 02/01/2006 | 14.03 | 9.80 | 4.23 |
| 2999.54 #REORG/ALAMOSA HOLDINGS INC CASH MERGER EFF 2/1/06 | 02/01/2005 | 02/02/2006 | 56,241.38 | 38,565.76 | 17,675.62 |
| 1500. #REORG/ENGINEERED SUPPORT CASH & STK MERGER TO DRS T | 02/01/2005 | 02/02/2006 | 64,633.34 | 57,461.77 | 7,171.57 |
| 3900. #REORG/IVAX CORP CASH MERGER EFF 1/26/06 | 02/01/2005 | 02/02/2006 | 113,543.87 | 59,146.58 | 54,397.29 |
| .67 VERIZON COMMUNICATIONS | 01/28/2005 | 02/02/2006 | 21.02 | 23.83 | -2.81 |
| 1200. ADC TELECOMMUNICATIONS INC COM NEW | 09/05/2002 | 02/03/2006 | 30,800.65 | 9,072.00 | 21,728.65 |
| 300. #REORG ADE CORP MASS CASH MERGER EFF 10/11/06 | 01/31/2005 | 02/03/2006 | 9,601.29 | 5,287.19 | 4,314.10 |
| 1900. AFLAC INC | 01/28/2005 | 02/03/2006 | 89,300.29 | 74,368.09 | 14,932.20 |
| 400. AGCO CORP | 01/28/2005 | 02/03/2006 | 7,404.57 | 8,074.00 | -669.43 |
| 900. AES CORP COM | 01/28/2005 | 02/03/2006 | 15,396.45 | 12,267.36 | 3,129.09 |
| 1100. AK STL HLDG CORP COM STK PAR \$0.01 | 01/31/2005 | 02/03/2006 | 12,072.12 | 15,519.91 | -3,447.79 |
| 1600. AMB PPTY CORP REIT | 01/31/2005 | 02/03/2006 | 82,825.29 | 59,493.77 | 23,331.52 |
| 200. A S V INC COM | 01/28/2005 | 02/03/2006 | 6,455.62 | 3,889.40 | 2,566.22 |
| 14600. AT&T INC COM | 01/28/2005 | 02/03/2006 | 388,932.05 | 347,731.54 | 41,200.51 |
| 6000. ABBOTT LABORATORIES | 01/28/2005 | 02/03/2006 | 255,503.35 | 271,572.00 | -16,068.65 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 100. ABERCROMBIE & FITCH CO CL | 01/28/2005 | 02/03/2006 | 6,969.18 | 5,000.90 | 1,968.28 |
| 1800. #REORG/ABEGENIX INC CASH | 01/31/2005 | 02/03/2006 | 39,721.71 | 15,753.16 | 23,968.55 |
| 400. ACCREDITED HOME LENDERS HLDG CO COM STK | 01/31/2005 | 02/03/2006 | 20,590.56 | 18,926.54 | 1,664.02 |
| 500. ACTUANT CORP CL A NEW | 02/19/2003 | 02/03/2006 | 28,320.13 | 9,196.25 | 19,123.88 |
| 300. ACUITY BRANDS INC COM | 01/28/2005 | 02/03/2006 | 11,288.05 | 8,063.10 | 3,224.95 |
| 700. ADAPTEC INC COM | 01/28/2005 | 02/03/2006 | 4,002.19 | 4,149.19 | -147.00 |
| 300. ADMINISTAFF INC COM | 01/31/2005 | 02/03/2006 | 12,681.81 | 4,374.00 | 8,307.81 |
| 1500. ADOBE SYS INC COM RETURN MAT FOR COM STK ADOBE SYST | 12/28/2004 | 02/03/2006 | 58,444.20 | 47,561.70 | 10,882.50 |
| 200. ADTRAN INC COM | 01/28/2005 | 02/03/2006 | 5,795.02 | 3,604.80 | 2,190.22 |
| 300. ADVANCE AUTO PTS INC COM | 01/31/2005 | 02/03/2006 | 12,915.20 | 8,515.00 | 4,400.20 |
| 500. AEROPOSTALE COM | 01/28/2005 | 02/03/2006 | 15,092.53 | 13,707.50 | 1,385.03 |
| 1400. ADVANCED MICRO DEVICES INC COM | 01/28/2005 | 02/03/2006 | 56,121.61 | 21,994.28 | 34,127.33 |
| 500. ADVANCED ENERGY INDS INC | 01/31/2005 | 02/03/2006 | 7,335.77 | 3,500.45 | 3,835.32 |
| 800. AETNA INC | 01/28/2005 | 02/03/2006 | 77,808.41 | 50,215.16 | 27,593.25 |
| 1400. AGILENT TECHNOLOGIES INC | 01/28/2005 | 02/03/2006 | 47,889.86 | 30,235.10 | 17,654.76 |
| 1400. AIR PRODUCTS & CHEMICALS INC COM | 01/28/2005 | 02/03/2006 | 85,443.15 | 81,269.02 | 4,174.13 |
| 2000. AIRTRAN HLDGS INC COM | 01/31/2005 | 02/03/2006 | 33,489.97 | 16,884.45 | 16,605.52 |
| 700. AKAMAI TECHNOLOGIES INC COM STK | 01/28/2005 | 02/03/2006 | 14,955.46 | 8,868.09 | 6,087.37 |
| 800. ALASKA AIR GROUP INC COM | 01/31/2005 | 02/03/2006 | 24,987.63 | 23,594.00 | 1,393.63 |
| 100. ALBEMARLE CORP COM | 01/28/2005 | 02/03/2006 | 4,275.06 | 3,410.50 | 864.56 |
| 100. #REORG/ALBERTO-CULVER CO CASH & STK MERGER TO 20292 | 01/28/2005 | 02/03/2006 | 4,429.56 | 5,476.70 | -1,047.14 |
| 200. ALBERTSONS INC | 01/28/2005 | 02/03/2006 | 4,996.04 | 4,579.86 | 416.18 |
| 1500. ALCOA INC | 01/28/2005 | 02/03/2006 | 45,916.13 | 43,431.60 | 2,484.53 |
| 900. #REORG/ALERIS INTL INC CASH MERGER EFF 12/19/06 | 01/31/2005 | 02/03/2006 | 37,262.09 | 14,479.15 | 22,782.94 |
| 700. ALEXION PHARMACEUTICALS INC COM | 01/31/2005 | 02/03/2006 | 21,236.36 | 17,159.83 | 4,076.53 |
| 1600. ALKERMES INC COM | 01/31/2005 | 02/03/2006 | 36,871.02 | 20,187.92 | 16,683.10 |
| 400. ALLERGAN INC | 01/28/2005 | 02/03/2006 | 45,072.41 | 30,391.72 | 14,680.69 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 100. #REORG/ALLIANCE GAMING CORP N/C TO BALLYTECHNOLOG | 01/28/2005 | 02/03/2006 | 1,559.25 | 1,009.64 | 549.61 |
| 200. ALLIED WASTE INDS INC PAR \$.01 NEW | 01/28/2005 | 02/03/2006 | 1,852.74 | 1,710.20 | 142.54 |
| 100. ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM | 01/28/2005 | 02/03/2006 | 1,735.14 | 1,012.88 | 722.26 |
| 3100. ALLSTATE CORP | 01/28/2005 | 02/03/2006 | 161,702.19 | 154,385.27 | 7,316.92 |
| 600. ALLTEL CORP | 01/28/2005 | 02/03/2006 | 35,842.71 | 34,399.15 | 1,443.56 |
| 1000. ALTERA CORP COM | 01/28/2005 | 02/03/2006 | 19,172.41 | 18,322.10 | 850.31 |
| 5700. ALTRIA GROUP INC COM | 06/22/2001 | 02/03/2006 | 409,868.14 | 273,912.93 | 135,955.21 |
| 400. AMAZON COM INC COM | 12/26/2002 | 02/03/2006 | 15,045.13 | 8,352.00 | 6,693.13 |
| 300. AMBAC FINL GROUP INC | 01/31/2005 | 02/03/2006 | 22,969.69 | 22,792.14 | 177.55 |
| 100. AMEDISYS INC COM | 01/28/2005 | 02/03/2006 | 4,349.06 | 2,828.64 | 1,520.42 |
| 100. AMERADA HESS CORP | 01/28/2005 | 02/03/2006 | 14,503.25 | 8,430.30 | 6,072.95 |
| 1200. AMEREN CORP COM | 01/31/2005 | 02/03/2006 | 60,276.78 | 59,714.48 | 562.30 |
| 2800. AMERICAN ELECTRIC POWER | 06/27/2001 | 02/03/2006 | 101,187.21 | 129,508.12 | -28,320.91 |
| 200. AMERICAN EAGLE OUTFITTERS INC NEW COM | 01/28/2005 | 02/03/2006 | 5,184.04 | 4,958.69 | 225.35 |
| 3600. AMERICAN EXPRESS CO | 01/28/2005 | 02/03/2006 | 188,652.20 | 165,354.01 | 23,298.19 |
| 7900. AMERICAN INTL GROUP INC | 03/16/2004 | 02/03/2006 | 515,486.81 | 558,904.46 | -43,417.65 |
| 400. #REORG/AMERN PHARMACEUTICA LS PARTNERS N/C TO ABRAXIS | 01/31/2005 | 02/03/2006 | 13,220.79 | 19,578.60 | -6,357.81 |
| 200. #REORG/AMERN PWR CONVERSION CASH MERGER EFF | 01/28/2005 | 02/03/2006 | 4,093.47 | 4,139.28 | -45.81 |
| 300. AMERICAN TOWER CORP | 01/28/2005 | 02/03/2006 | 9,130.81 | 5,416.92 | 3,713.89 |
| 100. AMERICREDIT CORP | 01/28/2005 | 02/03/2006 | 2,841.11 | 2,375.79 | 465.32 |
| 200. #REORG/AMERUS GROUP CO CASH MERGER EFF 11/15/06 | 01/28/2005 | 02/03/2006 | 12,108.02 | 8,746.20 | 3,361.82 |
| 700. AMERIPRISE FINL INC COM | 01/28/2005 | 02/03/2006 | 29,537.20 | 23,209.31 | 6,327.89 |
| 200. AMETEK INC NEW | 01/28/2005 | 02/03/2006 | 8,235.34 | 7,449.58 | 785.76 |
| 4300. AMGEN INC | 07/15/2004 | 02/03/2006 | 320,353.92 | 239,902.16 | 80,451.76 |
| 3200. AMKOR TECHNOLOGY INC COM | 01/31/2005 | 02/03/2006 | 17,527.13 | 14,071.11 | 3,456.02 |
| 300. #REORG/AMSOUTH BANCORP STK MERGER TO REGIONS FINL COR | 01/28/2005 | 02/03/2006 | 8,062.55 | 7,402.38 | 660.17 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 500. AMYLIN PHARMACEUTICALS INC COM | 01/28/2005 | 02/03/2006 | 19,551.89 | 10,808.95 | 8,742.94 |
| 600. ANADARKO PETROLEUM CORP | 01/28/2005 | 02/03/2006 | 62,262.90 | 39,347.58 | 22,915.32 |
| 500. ANALOG DEVICES INC | 01/28/2005 | 02/03/2006 | 19,967.88 | 17,274.90 | 2,692.98 |
| 1700. ANDREW CORP COM | 01/31/2005 | 02/03/2006 | 22,433.87 | 22,545.34 | -111.47 |
| 900. #REORG/ANDRX GROUP CASH | 01/31/2005 | 02/03/2006 | 15,351.63 | 19,265.95 | -3,914.32 |
| 4000. ANHEUSER BUSCH COS INC | 01/31/2005 | 02/03/2006 | 163,092.19 | 196,087.88 | -32,995.69 |
| 1000. ANNTAYLOR STORES CORP COM | 01/31/2005 | 02/03/2006 | 35,054.92 | 21,203.32 | 13,851.60 |
| 100. ANSYS INC COM | 01/28/2005 | 02/03/2006 | 4,242.86 | 3,064.21 | 1,178.65 |
| 100. #REORG/ANTEON INTL CORP CASH MERGER EFF 6/8/06 | 01/31/2005 | 02/03/2006 | 5,507.93 | 3,417.36 | 2,090.57 |
| 200. AON CORP | 01/28/2005 | 02/03/2006 | 6,714.99 | 4,308.38 | 2,406.61 |
| 900. APACHE CORP | 01/28/2005 | 02/03/2006 | 65,791.84 | 48,911.58 | 16,880.26 |
| 1600. APT INVT & MGMT CO CL A | 01/31/2005 | 02/03/2006 | 67,947.51 | 57,361.72 | 10,585.79 |
| 400. APOLLO GROUP INC CL A CL A | 11/24/2004 | 02/03/2006 | 22,682.10 | 30,682.79 | -8,000.69 |
| 2300. APPLE INC | 01/28/2005 | 02/03/2006 | 166,415.06 | 83,989.79 | 82,425.27 |
| 100. APPLEBEES INTL INC COM | 01/28/2005 | 02/03/2006 | 2,372.12 | 2,777.50 | -405.38 |
| 1000. APRIA HEALTHCARE GROUP INC COM | 01/31/2005 | 02/03/2006 | 24,238.25 | 32,194.10 | -7,955.85 |
| 4500. APPLIED MATERIALS INC | 07/21/2004 | 02/03/2006 | 84,061.46 | 76,222.35 | 7,839.11 |
| 5300. APPLIED MICRO CIRCUITS CORP CDT-COM | 01/31/2005 | 02/03/2006 | 18,115.37 | 17,733.15 | 382.22 |
| 400. AQUANTIVE INC COM | 01/31/2005 | 02/03/2006 | 9,922.89 | 3,709.32 | 6,213.57 |
| 1100. ARCHER-DANIELS-MIDLAND CO | 01/28/2005 | 02/03/2006 | 33,416.20 | 25,201.11 | 8,215.09 |
| 900. Ariba INC COM NEW | 01/31/2005 | 02/03/2006 | 8,293.42 | 11,823.67 | -3,530.25 |
| 400. ARMOR HLDGS INC COM | 01/31/2005 | 02/03/2006 | 20,189.17 | 17,170.44 | 3,018.73 |
| 100. ARRIS GROUP INC COM | 01/28/2005 | 02/03/2006 | 1,119.36 | 608.40 | 510.96 |
| 1700. ARROW ELECTR INC COM | 08/13/2001 | 02/03/2006 | 59,116.87 | 46,665.00 | 12,451.87 |
| 200. ARVINMERITOR INC COM STK | 01/28/2005 | 02/03/2006 | 3,244.50 | 3,823.86 | -579.36 |
| 200. ASHLAND INC NEW COM | 01/31/2005 | 02/03/2006 | 12,879.60 | 9,919.15 | 2,960.45 |
| 500. ASSURANT INC COM | 01/28/2005 | 02/03/2006 | 21,949.82 | 15,774.65 | 6,175.17 |
| 500. ASTORIA FINL CORP COM | 01/28/2005 | 02/03/2006 | 14,077.56 | 12,275.47 | 1,802.09 |
| 800. ATHEROGENICS INC COM | 01/31/2005 | 02/03/2006 | 13,562.62 | 14,937.04 | -1,374.42 |
| 1000. ATHEROS COMMUNICATIONS INC COM | 02/01/2005 | 02/03/2006 | 18,944.41 | 10,459.60 | 8,484.81 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 5600. ATMEL CORP COM | 01/31/2005 | 02/03/2006 | 24,583.24 | 16,611.89 | 7,971.35 |
| 500. ATWOOD OCEANICS INC COM | 02/01/2005 | 02/03/2006 | 47,548.03 | 30,722.01 | 16,826.02 |
| 600. AUTODESK INC COM | 01/28/2005 | 02/03/2006 | 21,817.96 | 17,057.10 | 4,760.86 |
| 300. AUTOLIV INC COM STK | 01/28/2005 | 02/03/2006 | 14,610.15 | 13,941.21 | 668.94 |
| 2600. AUTOMATIC DATA PROCESSING | 11/12/2003 | 02/03/2006 | 113,991.67 | 103,316.20 | 10,675.47 |
| 2100. AUTONATION INC DEL COM | 01/31/2005 | 02/03/2006 | 46,742.25 | 39,062.45 | 7,679.80 |
| 200. AVALONBAY CMNTYS INC REIT | 01/28/2005 | 02/03/2006 | 19,604.99 | 13,302.42 | 6,302.57 |
| 800. AVERY DENNISON CORP | 01/31/2005 | 02/03/2006 | 46,917.99 | 47,977.03 | -1,059.04 |
| 1100. AVNET INC COM | 06/27/2001 | 02/03/2006 | 26,811.67 | 23,191.92 | 3,619.75 |
| 500. AVOCENT CORP COM | 04/27/2004 | 02/03/2006 | 16,733.48 | 17,182.15 | -448.67 |
| 2400. AVON PRODS INC | 01/28/2005 | 02/03/2006 | 65,478.62 | 99,887.04 | -34,408.42 |
| 900. #REORG/AZTAR CORP CASH MERGER EFF 1/3/07 | 01/31/2005 | 02/03/2006 | 27,945.04 | 28,542.34 | -597.30 |
| 2900. BB&T CORP COM | 01/28/2005 | 02/03/2006 | 112,020.65 | 112,764.76 | -744.11 |
| 400. BRE PPTYS INC COM CL A | 01/28/2005 | 02/03/2006 | 20,427.97 | 14,713.37 | 5,714.60 |
| 100. BAKER HUGHES INC | 01/28/2005 | 02/03/2006 | 7,414.57 | 4,271.94 | 3,142.63 |
| 16100. BK AMER CORP COM | 06/27/2001 | 02/03/2006 | 696,120.07 | 508,731.09 | 187,388.98 |
| 3800. BANK NEW YORK INC | 01/28/2005 | 02/03/2006 | 121,946.61 | 111,497.70 | 10,448.91 |
| 300. BARD C R INC CAP | 01/28/2005 | 02/03/2006 | 18,645.32 | 19,998.90 | -1,353.58 |
| 1700. BAXTER INTL INC | 01/28/2005 | 02/03/2006 | 61,173.98 | 57,589.37 | 3,584.61 |
| 100. BEACON ROOFING SUPPLY INC | 01/28/2005 | 02/03/2006 | 3,221.60 | 1,963.35 | 1,258.25 |
| 200. BEAR STEARNS COS INC | 01/28/2005 | 02/03/2006 | 25,342.02 | 19,817.00 | 5,525.02 |
| 2200. BEARINGPOINT INC COM | 01/31/2005 | 02/03/2006 | 19,161.41 | 17,121.14 | 2,040.27 |
| 200. BEAZER HOMES USA INC COM | 02/01/2005 | 02/03/2006 | 13,534.38 | 10,214.33 | 3,320.05 |
| 100. BECKMAN COULTER INC COM | 01/31/2005 | 02/03/2006 | 5,884.61 | 6,666.80 | -782.19 |
| 700. BECTON DICKINSON & CO COM | 01/28/2005 | 02/03/2006 | 44,252.15 | 39,553.50 | 4,698.65 |
| 900. BED BATH & BEYOND INC | 01/28/2005 | 02/03/2006 | 33,010.26 | 35,485.11 | -2,474.85 |
| 7500. BELL SOUTH CORP | 01/28/2005 | 02/03/2006 | 218,490.03 | 200,751.00 | 17,739.03 |
| 100. BEMIS CO INC COM | 01/28/2005 | 02/03/2006 | 3,017.20 | 2,894.21 | 122.99 |
| 600. BERKLEY W R CORP COM | 01/28/2005 | 02/03/2006 | 29,233.32 | 18,680.84 | 10,552.48 |
| 100. BERRY PETE CO CL A CL A | 01/31/2005 | 02/03/2006 | 7,514.66 | 5,170.50 | 2,344.16 |
| 800. BEST BUY INC | 01/28/2005 | 02/03/2006 | 39,131.03 | 28,792.00 | 10,339.03 |
| 200. BIG LOTS INC COM | 01/28/2005 | 02/03/2006 | 2,723.71 | 2,214.28 | 509.43 |
| 100. BIO-REFERENCE LABS INC COM | | | | | |
| PAR \$0.01 NEWNEWCOM PAR \$0 | 01/28/2005 | 02/03/2006 | 1,609.15 | 1,386.45 | 222.70 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 700. BIOMET INC COM | 01/28/2005 | 02/03/2006 | 25,004.14 | 29,281.50 | -4,277.36 |
| 1000. BIOGEN IDEC INC COM STK TO BIOGEN IDEC SEC#2005597 EF | 01/28/2005 | 02/03/2006 | 44,329.63 | 62,307.30 | -17,977.67 |
| 900. H & R BLOCK INC | 01/28/2005 | 02/03/2006 | 21,458.85 | 21,426.75 | 32.10 |
| 2300. BLOCKBUSTER INC CL A CL A ISIN #US0936791088 | 01/31/2005 | 02/03/2006 | 9,126.80 | 21,375.62 | -12,248.82 |
| 500. BLUE COAT SYS INC COM NEW | 02/01/2005 | 02/03/2006 | 20,282.87 | 12,806.49 | 7,476.38 |
| 100. BLUE NILE INC COM | 01/28/2005 | 02/03/2006 | 3,737.58 | 2,807.65 | 929.93 |
| 2700. BOEING CO | 07/22/2004 | 02/03/2006 | 192,621.80 | 127,980.00 | 64,641.80 |
| 300. BORDERS GROUP INC COM STK | 01/28/2005 | 02/03/2006 | 7,327.57 | 7,678.92 | -351.35 |
| 1200. BOSTON SCIENTIFIC CORP | 01/23/2003 | 02/03/2006 | 25,726.36 | 27,090.00 | -1,363.64 |
| 100. BRIGHT HORIZONS FAMILY SOLUTIONS INC COMCOMCOM | 01/28/2005 | 02/03/2006 | 3,919.87 | 2,799.10 | 1,120.77 |
| 1100. BRIGHTPOINT INC COM NEW | 01/31/2005 | 02/03/2006 | 24,051.31 | 8,711.49 | 15,339.82 |
| 5600. BRISTOL MYERS SQUIBB CO | 01/28/2005 | 02/03/2006 | 125,927.81 | 131,401.76 | -5,473.95 |
| 300. BROADCOM CORP CL A CL A | 01/28/2005 | 02/03/2006 | 20,459.67 | 9,429.51 | 11,030.16 |
| 1700. #REORG/BROADWING CASH/STOCK MERGER TO 24735 | 01/31/2005 | 02/03/2006 | 16,167.86 | 9,189.53 | 6,978.33 |
| 2800. BROOKS AUTOMATION INC NEW | 02/01/2005 | 02/03/2006 | 46,415.85 | 40,507.59 | 5,908.26 |
| 300. BRUNSWICK CORP | 01/31/2005 | 02/03/2006 | 11,261.65 | 13,595.33 | -2,333.68 |
| 100. BUILD-A-BEAR WORKSHOP INC COM STK | 01/31/2005 | 02/03/2006 | 3,078.10 | 3,165.50 | -87.40 |
| 100. BUILDING MATLS HLDG CORP | 01/31/2005 | 02/03/2006 | 7,632.36 | 3,613.67 | 4,018.69 |
| 1000. BURLINGTON NORTHN SANTA FE CORP | 07/02/2001 | 02/03/2006 | 78,298.59 | 30,033.69 | 48,264.90 |
| 700. BURLINGTON RESOURCES INC | 01/28/2005 | 02/03/2006 | 63,299.12 | 30,697.80 | 32,601.32 |
| 100. CBL & ASSOC PPTYS INC COM | 01/31/2005 | 02/03/2006 | 4,229.27 | 3,439.54 | 789.73 |
| 2000. CBS CORP NEW CL B | 03/09/2004 | 02/03/2006 | 51,524.41 | 61,809.32 | -10,284.91 |
| 1100. CBRL GROUP INC COM STK | 01/31/2005 | 02/03/2006 | 48,102.51 | 44,713.33 | 3,389.18 |
| 600. C D W CORP COM | 01/31/2005 | 02/03/2006 | 32,994.00 | 34,906.67 | -1,912.67 |
| 1700. C H ROBINSON WORLDWIDE INC COM NEW COM NEW | 01/31/2005 | 02/03/2006 | 67,199.27 | 43,238.73 | 23,960.54 |
| 100. CIGNA CORP COM | 01/14/2005 | 02/03/2006 | 12,176.82 | 8,278.76 | 3,898.06 |
| 300. CIT GROUP INC | 01/28/2005 | 02/03/2006 | 15,624.72 | 12,024.42 | 3,600.30 |
| 600. CMS ENERGY CORP COM | 01/31/2005 | 02/03/2006 | 8,522.13 | 6,278.34 | 2,243.79 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 100. CSG SYS INTL INC COM | 01/28/2005 | 02/03/2006 | 2,273.73 | 1,763.49 | 510.24 |
| 1600. CSX CORP | 01/31/2005 | 02/03/2006 | 83,031.20 | 62,008.98 | 21,022.22 |
| 1400. CVS CORP | 01/28/2005 | 02/03/2006 | 40,328.70 | 31,980.48 | 8,348.22 |
| 500. CV THERAPEUTICS INC COM | 01/31/2005 | 02/03/2006 | 12,128.62 | 10,178.23 | 1,950.39 |
| 500. CA INC COM | 01/28/2005 | 02/03/2006 | 13,664.58 | 13,231.15 | 433.43 |
| 700. CABOT MICROELECTRONICS CORP COM | 01/31/2005 | 02/03/2006 | 22,836.09 | 21,617.73 | 1,218.36 |
| 2400. CADENCE DESIGN SYS INC COM | 01/31/2005 | 02/03/2006 | 40,395.07 | 31,365.33 | 9,029.74 |
| 1400. #REORG/CAL DR INTL N/C TO HELIIX ENERGY SOLUTIONS GRO | 01/31/2005 | 02/03/2006 | 55,806.48 | 29,837.32 | 25,969.16 |
| 100. CALAMOS ASSET MGMT INC CL A COM STK | 01/28/2005 | 02/03/2006 | 3,248.20 | 2,406.07 | 842.13 |
| 900. CAMDEN PPTY TR SH BEN INT | 01/31/2005 | 02/03/2006 | 58,834.52 | 40,831.06 | 18,003.46 |
| 1300. CAMPBELL SOUP CO | 01/28/2005 | 02/03/2006 | 38,621.42 | 37,807.25 | 814.17 |
| 200. CANDELA CORP COM | 01/28/2005 | 02/03/2006 | 3,708.08 | 2,451.66 | 1,256.42 |
| 500. CAPITAL ONE FINL CORP | 11/12/2003 | 02/03/2006 | 41,374.22 | 30,162.35 | 11,211.87 |
| 900. CARDINAL HEALTH INC | 01/28/2005 | 02/03/2006 | 64,079.47 | 49,828.50 | 14,250.97 |
| 900. #REORG/CAREMARK RX INC STK MERGER TO CVSCORP DE SEC # | 07/07/2004 | 02/03/2006 | 44,407.33 | 27,908.82 | 16,498.51 |
| 400. CARPENTER TECH CORP COM | 02/01/2005 | 02/03/2006 | 35,231.91 | 24,120.00 | 11,111.91 |
| 1500. CATERPILLAR INC | 01/28/2005 | 02/03/2006 | 102,190.36 | 65,808.38 | 36,381.98 |
| 100. CELGENE CORP | 10/08/2003 | 02/03/2006 | 6,944.88 | 2,285.18 | 4,659.70 |
| 4600. CENDANT CORP | 08/29/2002 | 02/03/2006 | 75,338.32 | 64,467.41 | 10,870.91 |
| 800. CENTENE CORP DEL COM | 01/31/2005 | 02/03/2006 | 20,766.56 | 25,722.00 | -4,955.44 |
| 2700. CENTERPOINT ENERGY INC COM | 01/31/2005 | 02/03/2006 | 33,953.88 | 30,148.32 | 3,805.56 |
| 800. CENTY ALUM CO COM | 02/01/2005 | 02/03/2006 | 28,486.32 | 19,875.48 | 8,610.84 |
| 100. CEPHALON INC CON | 01/28/2005 | 02/03/2006 | 7,423.97 | 4,893.93 | 2,530.04 |
| 500. CERADYNE INC DEL COM | 01/31/2005 | 02/03/2006 | 28,288.63 | 16,382.82 | 11,905.81 |
| 1700. CERIDIAN CORP NEW COM | 11/04/2003 | 02/03/2006 | 42,526.06 | 36,543.22 | 5,982.84 |
| 1100. CERNER CORP COM | 01/31/2005 | 02/03/2006 | 47,392.59 | 27,174.86 | 20,217.73 |
| 200. CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | 01/28/2005 | 02/03/2006 | 3,346.09 | 2,077.38 | 1,268.71 |
| 800. CHARMING SHOPPES INC COM | 01/28/2005 | 02/03/2006 | 9,925.13 | 6,405.13 | 3,520.00 |
| 800. CHECKFREE CORP NEW | 01/31/2005 | 02/03/2006 | 39,910.61 | 30,631.39 | 9,279.22 |
| 1200. CHEESECAKE FACTORY INC COM | 01/31/2005 | 02/03/2006 | 46,014.38 | 38,821.40 | 7,192.98 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 300. CHEMED CORP NEW COM | 02/01/2005 | 02/03/2006 | 15,507.72 | 10,455.50 | 5,052.22 |
| 100. CHENIERE ENERGY INC COM | 02/01/2005 | 02/03/2006 | 3,821.58 | 3,769.25 | 52.33 |
| 300. CHESAPEAKE ENERGY CORP | 01/28/2005 | 02/03/2006 | 10,049.69 | 5,207.58 | 4,842.11 |
| 7800. CHEVRONTExACO CORP | 12/30/2003 | 02/03/2006 | 455,773.54 | 335,771.67 | 120,001.87 |
| 100. CHGO MERCANTILE EXCHANGE | 01/31/2005 | 02/03/2006 | 41,855.01 | 21,116.75 | 20,738.26 |
| 100. CHICOS FAS INC COM | 01/28/2005 | 02/03/2006 | 4,338.96 | 2,526.35 | 1,812.61 |
| 400. CHILDRENS PL RETAIL STORES INC COM | 01/31/2005 | 02/03/2006 | 18,561.22 | 14,914.81 | 3,646.41 |
| 500. CHOICE HOTELS INTL INC COM | 02/01/2005 | 02/03/2006 | 23,523.77 | 14,412.88 | 9,110.89 |
| 300. #REORG/CHIRON CORP CASH | 01/31/2005 | 02/03/2006 | 13,664.28 | 9,840.54 | 3,823.74 |
| 600. CHUBB CORP | 09/24/2002 | 02/03/2006 | 56,961.05 | 34,432.44 | 22,528.61 |
| 1300. CIMAREX ENERGY CO COM | 01/31/2005 | 02/03/2006 | 58,016.17 | 46,655.17 | 11,361.00 |
| 200. CIN FNCL CORP COM | 01/28/2005 | 02/03/2006 | 8,804.52 | 8,189.16 | 615.36 |
| 400. #REORG/CINERGY CORP STK | 01/28/2005 | 02/03/2006 | 17,233.47 | 16,106.00 | 1,127.47 |
| 20100. CISCO SYS INC | 08/07/2002 | 02/03/2006 | 364,926.39 | 261,565.33 | 103,361.06 |
| 1400. CINTAS CORP | 01/31/2005 | 02/03/2006 | 56,917.63 | 60,589.09 | -3,671.46 |
| 17400. CITIGROUP INC | 09/22/2003 | 02/03/2006 | 785,479.73 | 686,165.16 | 99,314.57 |
| 300. CLARCOR INC COM | 01/31/2005 | 02/03/2006 | 10,114.48 | 8,070.26 | 2,044.22 |
| 500. CLEAR CHANNEL COMMUNICATIO NS INC | 01/28/2005 | 02/03/2006 | 14,475.55 | 15,300.87 | -825.32 |
| 300. COACH INC | 01/28/2005 | 02/03/2006 | 10,792.46 | 8,215.40 | 2,577.06 |
| 7900. COCA COLA CO | 01/28/2005 | 02/03/2006 | 322,256.38 | 327,334.92 | -5,078.54 |
| 100. COCA COLA ENTERPRISES INC | 01/28/2005 | 02/03/2006 | 1,949.04 | 2,159.94 | -210.90 |
| 5300. COEUR D ALENE MINES CORP IDA COM | 01/31/2005 | 02/03/2006 | 27,232.68 | 18,879.28 | 8,353.40 |
| 100. COINSTAR INC COM | 01/28/2005 | 02/03/2006 | 2,570.82 | 2,424.79 | 146.03 |
| 200. COLDWATER CREEK INC COM | 05/20/2004 | 02/03/2006 | 3,998.47 | 1,214.81 | 2,783.66 |
| 1600. COLGATE PALMOLIVE CO | 01/28/2005 | 02/03/2006 | 87,264.99 | 81,985.12 | 5,279.87 |
| 100. COLUMBIA SPORTSWEAR CO COM | 01/28/2005 | 02/03/2006 | 5,102.84 | 5,427.64 | -324.80 |
| 8100. COMCAST CORP NEW CL A CL A | 01/28/2005 | 02/03/2006 | 218,830.16 | 261,809.01 | -42,978.85 |
| 1500. COMERICA INC COM | 01/31/2005 | 02/03/2006 | 82,503.46 | 85,576.15 | -3,072.69 |
| 100. COMM BANCSHARES INC COM | 01/28/2005 | 02/03/2006 | 5,011.94 | 4,474.63 | 537.31 |
| 200. COML METALS CO COM | 01/31/2005 | 02/03/2006 | 9,503.50 | 5,570.34 | 3,933.16 |
| 600. COMMUNITY HEALTH SYS INC | 01/28/2005 | 02/03/2006 | 21,567.71 | 17,294.16 | 4,273.55 |
| 3900. COMPUWARE CORP COM | 01/31/2005 | 02/03/2006 | 32,064.81 | 26,546.56 | 5,518.25 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1000. COMSTOCK RES INC NEW | 01/31/2005 | 02/03/2006 | 29,854.08 | 23,232.25 | 6,621.83 |
| 600. COMTECH TELECOMMUNICATIONS CORP COM NEW | 02/01/2005 | 02/03/2006 | 18,185.02 | 13,096.54 | 5,088.48 |
| 3300. CONAGRA FOODS INC INC CUSIP REMAINS EFF 9-28-00 | 01/28/2005 | 02/03/2006 | 69,664.48 | 96,269.91 | -26,605.43 |
| 3900. CONOCOPHILLIPS | 06/27/2001 | 02/03/2006 | 247,530.07 | 109,961.67 | 137,568.40 |
| 1700. CONS EDISON INC COM | 01/31/2005 | 02/03/2006 | 78,388.33 | 73,359.98 | 5,028.35 |
| 500. CONSTELLATION BRANDS INC CL A CL A | 01/28/2005 | 02/03/2006 | 13,098.59 | 12,579.47 | 519.12 |
| 1100. CONSTELLATION ENERGY GROUP INC MARYLAND COM | 09/24/2002 | 02/03/2006 | 62,404.05 | 25,191.43 | 37,212.62 |
| 1300. CONTL AIRL INC CL B | 01/31/2005 | 02/03/2006 | 26,754.73 | 13,565.50 | 13,189.23 |
| 1000. CORINTHIAN COLLEGES INC COM STK | 01/31/2005 | 02/03/2006 | 12,931.60 | 18,594.06 | -5,662.46 |
| 3800. CORNING INC | 06/08/2004 | 02/03/2006 | 92,316.64 | 48,963.76 | 43,352.88 |
| 100. CORRECTIONS CORP AMER | 01/31/2005 | 02/03/2006 | 4,131.97 | 4,069.25 | 62.72 |
| 1300. COSTCO WHSL CORP NEW | 05/19/2004 | 02/03/2006 | 64,628.03 | 47,822.45 | 16,805.58 |
| 1100. COUNTRYWIDE FINL CORP COM STK \$.05 PAR | 01/28/2005 | 02/03/2006 | 35,399.22 | 39,441.27 | -4,042.05 |
| 800. COVANCE INC | 09/25/2003 | 02/03/2006 | 45,452.60 | 17,835.12 | 27,617.48 |
| 200. CRANE CO COM | 01/28/2005 | 02/03/2006 | 7,351.77 | 5,560.60 | 1,791.17 |
| 2100. CREDENCE SYS CORP DEL | 01/31/2005 | 02/03/2006 | 18,149.53 | 16,537.62 | 1,611.91 |
| 100. CUBIST PHARMACEUTICALS INC COM | 01/28/2005 | 02/03/2006 | 2,092.63 | 1,096.17 | 996.46 |
| 100. CYBERONICS INC COM | 01/31/2005 | 02/03/2006 | 2,976.50 | 2,524.44 | 452.06 |
| 900. CYMER INC COM | 01/31/2005 | 02/03/2006 | 43,034.06 | 23,405.00 | 19,629.06 |
| 400. CYPRESS SEMICONDUCTOR CORP COM | 01/31/2005 | 02/03/2006 | 6,896.98 | 4,664.00 | 2,232.98 |
| 700. CYTEC IND COM | 01/31/2005 | 02/03/2006 | 33,325.06 | 35,092.50 | -1,767.44 |
| 700. DRS TECHNOLOGIES INC COM | 01/31/2005 | 02/03/2006 | 34,706.61 | 28,565.25 | 6,141.36 |
| 700. D R HORTON INC | 01/28/2005 | 02/03/2006 | 24,324.67 | 20,550.36 | 3,774.31 |
| 200. DADE BEHRING HLDGS INC COM | 01/28/2005 | 02/03/2006 | 8,008.95 | 5,735.21 | 2,273.74 |
| 2200. DANA CORP COM | 01/31/2005 | 02/03/2006 | 10,014.09 | 34,406.48 | -24,392.39 |
| 300. DECKERS OUTDOOR CORP COM | 01/31/2005 | 02/03/2006 | 9,652.65 | 11,475.45 | -1,822.80 |
| 300. DEERE & CO | 01/28/2005 | 02/03/2006 | 22,324.71 | 20,303.37 | 2,021.34 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 6700. DELL INC COM STK | 11/01/2004 | 02/03/2006 | 192,972.83 | 236,455.06 | -43,482.23 |
| 200. DELTA PETE CORP DE | 01/28/2005 | 02/03/2006 | 4,668.05 | 2,878.90 | 1,789.15 |
| 2100. DENBURY RES INC HLDG CO COM NEW | 01/31/2005 | 02/03/2006 | 61,120.93 | 30,123.85 | 30,997.08 |
| 900. DENTSPLY INTL INC NEW | 01/31/2005 | 02/03/2006 | 47,463.91 | 51,328.52 | -3,864.61 |
| 1600. DEVON ENERGY CORP NEW | 01/28/2005 | 02/03/2006 | 103,141.47 | 64,546.40 | 38,595.07 |
| 800. DEVRY INC DEL COM | 12/09/2003 | 02/03/2006 | 18,318.47 | 20,062.88 | -1,744.41 |
| 600. DICKS SPORTING GOODS INC | 01/31/2005 | 02/03/2006 | 21,254.34 | 20,436.42 | 817.92 |
| 800. DIEBOLD INC COM | 01/31/2005 | 02/03/2006 | 31,146.64 | 42,972.80 | -11,826.16 |
| 500. DIGITAL RIV INC COM | 01/31/2005 | 02/03/2006 | 17,558.46 | 19,431.63 | -1,873.17 |
| 900. DILLARDS INC CL A COM | 01/31/2005 | 02/03/2006 | 23,275.89 | 23,307.90 | -32.01 |
| 300. DIODES INC COM | 01/28/2005 | 02/03/2006 | 10,782.86 | 4,214.34 | 6,568.52 |
| 2000. DIRECTV GROUP INC COM | 01/28/2005 | 02/03/2006 | 27,057.16 | 30,156.60 | -3,099.44 |
| 8500. WALT DISNEY CO | 01/28/2005 | 02/03/2006 | 212,271.62 | 239,156.85 | -26,885.23 |
| 800. DISCOVERY HLDG CO COM STK | 01/28/2005 | 02/03/2006 | 11,589.08 | 12,124.00 | -534.92 |
| 100. #REORG/DITECH COMMUNICATIO NS CORP N/C TODITECH NETWO | 01/28/2005 | 02/03/2006 | 892.67 | 1,318.74 | -426.07 |
| 1300. DOLLAR TREE STORES INC COM | 01/31/2005 | 02/03/2006 | 35,447.57 | 34,915.25 | 532.32 |
| 1000. DOMINION RES INC VA NEW | 01/28/2005 | 02/03/2006 | 75,083.69 | 67,926.90 | 7,156.79 |
| 900. R R DONNELLEY & SONS CO | 01/28/2005 | 02/03/2006 | 29,039.67 | 29,737.89 | -698.22 |
| 1300. DORAL FINL CORP COM | 01/31/2005 | 02/03/2006 | 14,414.99 | 55,528.48 | -41,113.49 |
| 1600. DOVER CORP COM | 01/31/2005 | 02/03/2006 | 73,648.93 | 59,424.62 | 14,224.31 |
| 3000. DOW CHEMICAL CO | 08/18/2004 | 02/03/2006 | 124,773.06 | 121,154.10 | 3,618.96 |
| 200. DOWNEY FINL CORP COM | 01/31/2005 | 02/03/2006 | 12,622.21 | 12,576.50 | 45.71 |
| 200. DREAMWORKS ANIMATION INC CL A COM STK | 01/31/2005 | 02/03/2006 | 5,453.63 | 7,029.00 | -1,575.37 |
| 800. DRESS BARN INC COM | 01/31/2005 | 02/03/2006 | 36,432.72 | 15,211.57 | 21,221.15 |
| 2900. E I DU PONT DE NEMOURS & | 01/28/2005 | 02/03/2006 | 112,619.49 | 136,218.22 | -23,598.73 |
| 2600. DUKE ENERGY CORP | 01/28/2005 | 02/03/2006 | 72,964.67 | 67,394.86 | 5,569.81 |
| 900. DUN & BRADSTREET CORP DEL | 01/31/2005 | 02/03/2006 | 65,019.76 | 51,154.14 | 13,865.62 |
| 550. EGL INC COM | 02/01/2005 | 02/03/2006 | 21,897.19 | 16,679.13 | 5,218.06 |
| 5800. EMC CORP MASS | 10/06/2004 | 02/03/2006 | 76,516.46 | 73,220.94 | 3,295.52 |
| 200. EOG RES INC | 01/28/2005 | 02/03/2006 | 15,842.51 | 7,380.36 | 8,462.15 |
| 300. EAGLE MATLS INC COM | 02/01/2005 | 02/03/2006 | 46,674.96 | 23,926.79 | 22,748.17 |
| 2100. EATON VANCE CORP | 01/31/2005 | 02/03/2006 | 59,864.12 | 51,458.05 | 8,406.07 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 2900. EBAY INC | 01/28/2005 | 02/03/2006 | 118,485.43 | 117,593.69 | 891.74 |
| 800. ECHOSTAR COMMUNICATIONS CORP NEW CL A | 01/28/2005 | 02/03/2006 | 21,700.53 | 24,004.80 | -2,304.27 |
| 1100. ECLIPSYS CORP | 01/31/2005 | 02/03/2006 | 24,148.21 | 20,207.33 | 3,940.88 |
| 1700. ECOLAB INC | 01/31/2005 | 02/03/2006 | 59,751.63 | 57,188.67 | 2,562.96 |
| 700. EDGE PETE CORP DEL COM | 01/31/2005 | 02/03/2006 | 22,367.11 | 9,945.16 | 12,421.95 |
| 300. EDISON INTL COM | 01/28/2005 | 02/03/2006 | 12,922.40 | 9,529.50 | 3,392.90 |
| 1300. EDWARDS A.G INC COM | 01/31/2005 | 02/03/2006 | 59,797.12 | 54,375.87 | 5,421.25 |
| 100. EL PASO CORP COM | 01/28/2005 | 02/03/2006 | 1,305.35 | 1,080.10 | 225.25 |
| 500. ELECTRONIC ARTS | 01/28/2005 | 02/03/2006 | 27,176.16 | 30,784.25 | -3,608.09 |
| 300. ELECTRONIC DATA SYS CORP | 01/28/2005 | 02/03/2006 | 7,734.96 | 6,246.87 | 1,488.09 |
| 100. ELECTRONICS FOR IMAGING INC COM | 01/28/2005 | 02/03/2006 | 2,798.41 | 1,668.07 | 1,130.34 |
| 2500. #REORG/EMDEON CORP NAME | 01/31/2005 | 02/03/2006 | 23,048.79 | 18,660.98 | 4,387.81 |
| 1800. EMERSON ELECTRIC CO | 01/28/2005 | 02/03/2006 | 139,955.78 | 118,201.14 | 21,754.64 |
| 1000. ENCORE ACQSTN CO COM | 01/31/2005 | 02/03/2006 | 34,597.93 | 24,543.33 | 10,054.60 |
| 900. ENDO PHARMACEUTICALS HLDGS INC COM | 01/31/2005 | 02/03/2006 | 23,165.01 | 18,756.12 | 4,408.89 |
| 500. ENERGY CONVERSION DEVICES INC COM | 01/31/2005 | 02/03/2006 | 23,693.77 | 8,524.80 | 15,168.97 |
| 400. ENERGEN CORP COM | 01/28/2005 | 02/03/2006 | 15,121.13 | 11,695.40 | 3,425.73 |
| 900. ENERGIZER HLDGS INC COM | 01/31/2005 | 02/03/2006 | 48,271.18 | 47,613.50 | 657.68 |
| 900. ENERGY PARTNERS LTD OC-COM | 01/31/2005 | 02/03/2006 | 24,063.19 | 19,247.02 | 4,816.17 |
| 1600. ENGELHARD CORP | 01/31/2005 | 02/03/2006 | 64,933.68 | 47,508.52 | 17,425.16 |
| 1000. ENTERCOMMUNICATIONS CORP | 01/31/2005 | 02/03/2006 | 29,985.07 | 31,159.85 | -1,174.78 |
| 1600. ENTERGY CORP NEW COM | 09/04/2003 | 02/03/2006 | 109,950.70 | 86,736.00 | 23,214.70 |
| 1500. EQUIFAX INC | 01/31/2005 | 02/03/2006 | 57,239.74 | 42,077.85 | 15,161.89 |
| 200. EQUINIX INC COM NEW | 01/31/2005 | 02/03/2006 | 9,285.11 | 8,269.77 | 1,015.34 |
| 800. EQUITABLE RES INC COM | 01/28/2005 | 02/03/2006 | 29,106.94 | 22,525.20 | 6,581.74 |
| 600. EQUITY OFFICE PROPERTIES | 01/28/2005 | 02/03/2006 | 18,470.43 | 17,013.24 | 1,457.19 |
| 500. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107 | 01/28/2005 | 02/03/2006 | 21,277.84 | 15,896.55 | 5,381.29 |
| 900. ETHAN ALLEN INTERIORS INC | 01/31/2005 | 02/03/2006 | 36,090.69 | 31,500.50 | 4,590.19 |
| 1200. EXELON CORP | 01/28/2005 | 02/03/2006 | 66,944.98 | 52,501.56 | 14,443.42 |
| 100. EXPEDIA INC DEL COM | 02/10/2004 | 02/03/2006 | 2,520.02 | 2,959.73 | -439.71 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 300. EXPRESS SCRIPTS INC COM | 01/31/2005 | 02/03/2006 | 27,445.04 | 11,144.31 | 16,300.73 |
| 1900. EXTREME NETWORKS INC COM | 01/31/2005 | 02/03/2006 | 9,200.84 | 11,904.25 | -2,703.41 |
| 20900. EXXON MOBIL CORP | 01/28/2005 | 02/03/2006 | 1284432.75 | 847,753.97 | 436,678.78 |
| 900. FLIR SYS INC | 01/31/2005 | 02/03/2006 | 21,368.04 | 26,914.05 | -5,546.01 |
| 1400. FMC TECHNOLOGIES INC COM | 01/31/2005 | 02/03/2006 | 69,219.89 | 42,529.48 | 26,690.41 |
| 100. FPL GRP INC COM W/RTS | | | | | |
| ATTACHED EXP 6/30/2006 | 01/28/2005 | 02/03/2006 | 4,042.67 | 3,766.97 | 275.70 |
| 400. FAMILY DLR STORES INC COM | 01/28/2005 | 02/03/2006 | 9,532.50 | 13,051.16 | -3,518.66 |
| 900. FASTENAL CO COM | 01/31/2005 | 02/03/2006 | 35,929.32 | 26,818.17 | 9,111.15 |
| 2100. FEDERAL HOME LN MTG CORP | | | | | |
| VT COM | 04/30/2004 | 02/03/2006 | 137,820.23 | 123,095.37 | 14,724.86 |
| 3700. FEDERAL NATL MTG ASSN | 12/16/2002 | 02/03/2006 | 206,210.94 | 248,687.73 | -42,476.79 |
| 400. #REORG/FEDT DEPT STORES | | | | | |
| INC NAME CHANGE TO MACYS I | 01/28/2005 | 02/03/2006 | 27,479.55 | 27,435.96 | 43.59 |
| 400. FEDEX CORP | 02/23/2004 | 02/03/2006 | 39,282.59 | 27,478.04 | 11,804.55 |
| 300. #REORG/FID BANKSHARES INC | | | | | |
| CASH MERGER EFF DATE 1-5-0 | 01/28/2005 | 02/03/2006 | 9,878.69 | 7,884.51 | 1,994.18 |
| 1200. FIDELITY NATL INFORMATION | | | | | |
| SVCS INC COM STK | 01/31/2005 | 02/03/2006 | 46,779.72 | 41,359.12 | 5,420.60 |
| 2700. FIFTH THIRD BANCORP | 01/28/2005 | 02/03/2006 | 98,836.94 | 124,239.15 | -25,402.21 |
| 1000. FIRST AMERN CORP CALIF COM | | | | | |
| AMERICAN CORP @ 1.00 EFF 5 | 01/31/2005 | 02/03/2006 | 45,812.59 | 36,215.12 | 9,597.47 |
| 2100. FIRST DATA CORP | 01/31/2005 | 02/03/2006 | 93,244.48 | 84,763.06 | 8,481.42 |
| 100. 1ST MARBLEHEAD CORP COM | 02/01/2005 | 02/03/2006 | 3,216.90 | 6,435.50 | -3,218.60 |
| 500. FISERV INC | 01/31/2005 | 02/03/2006 | 21,373.84 | 19,217.14 | 2,156.70 |
| 2000. FIRSTENERGY CORP COM | 01/28/2005 | 02/03/2006 | 97,770.99 | 78,820.40 | 18,950.59 |
| 1700. FLEETWOOD ENTERPRISES INC | 01/31/2005 | 02/03/2006 | 19,487.52 | 14,900.49 | 4,587.03 |
| 1100. FL ROCK INDS INC COM | 02/01/2005 | 02/03/2006 | 59,274.97 | 45,603.98 | 13,670.99 |
| 7200. FORD MOTOR CO DEL | 01/28/2005 | 02/03/2006 | 59,622.08 | 94,681.44 | -35,059.36 |
| 1000. FOREST LABS INC | 01/28/2005 | 02/03/2006 | 47,770.53 | 41,243.10 | 6,527.43 |
| 200. FOREST OIL CORP COM PAR | 01/31/2005 | 02/03/2006 | 10,217.88 | 6,668.80 | 3,549.08 |
| 1000. FORMFACTOR INC COM STK | 01/31/2005 | 02/03/2006 | 36,261.88 | 22,527.34 | 13,734.54 |
| 400. FORTUNE BRANDS INC | 01/31/2005 | 02/03/2006 | 31,502.63 | 31,209.48 | 293.15 |
| 1800. FDRY NETWORKS INC COM | 01/31/2005 | 02/03/2006 | 26,192.61 | 18,232.55 | 7,960.06 |
| 1000. FRANKLIN RESOURCES INC | 01/28/2005 | 02/03/2006 | 96,652.03 | 66,545.70 | 30,106.33 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. #REORG/FREESCALE | | | | | |
| SEMICONDUCTOR INC CL B CAS | 01/28/2005 | 02/03/2006 | 5,151.84 | 3,460.40 | 1,691.44 |
| 900. FRONTIER OIL CORP COM | 01/31/2005 | 02/03/2006 | 40,662.19 | 12,609.00 | 28,053.19 |
| 1400. FUELCELL ENERGY INC COM | 01/31/2005 | 02/03/2006 | 13,920.19 | 12,590.93 | 1,329.26 |
| 700. FURNITURE BRANDS INTL INC | 01/31/2005 | 02/03/2006 | 16,772.18 | 16,319.62 | 452.56 |
| 1300. GANNETT INC | 01/28/2005 | 02/03/2006 | 81,132.97 | 102,825.06 | -21,692.09 |
| 1200. GAP INC COM | 01/28/2005 | 02/03/2006 | 22,126.47 | 26,035.68 | -3,909.21 |
| 600. GAYLORD ENTMT CO NEW COM | 01/31/2005 | 02/03/2006 | 26,390.78 | 23,580.00 | 2,810.78 |
| 100. GEN-PROBE INC NEW COM | 01/31/2005 | 02/03/2006 | 4,778.85 | 4,867.50 | -88.65 |
| 1100. GENENTECH INC NEW | 01/28/2005 | 02/03/2006 | 95,264.22 | 51,823.97 | 43,440.25 |
| 600. GENERAL DYNAMICS CORP | 01/28/2005 | 02/03/2006 | 69,569.06 | 61,448.58 | 8,120.48 |
| 35300. GENERAL ELECTRIC CO | 09/19/2003 | 02/03/2006 | 1161772.03 | 1132424.00 | 29,348.03 |
| 1800. GENERAL GROWTH PPTYS INC COM COM | 01/31/2005 | 02/03/2006 | 91,031.12 | 56,532.77 | 34,498.35 |
| 2200. GENERAL MILLS INC | 01/31/2005 | 02/03/2006 | 105,630.41 | 117,176.24 | -11,545.83 |
| 1000. GENERAL MOTORS CORP | 01/28/2005 | 02/03/2006 | 23,167.28 | 36,533.10 | -13,365.82 |
| 1200. GENESIS MICROCHIP INC DEL | 01/31/2005 | 02/03/2006 | 22,833.73 | 15,022.65 | 7,811.08 |
| 400. GENTEX CORP COM | 03/18/2003 | 02/03/2006 | 6,783.79 | 5,266.84 | 1,516.95 |
| 100. GENLYTE GROUP INC COM | 01/28/2005 | 02/03/2006 | 5,661.72 | 3,996.34 | 1,665.38 |
| 400. GENZYME CORP GENL DIV | 01/28/2005 | 02/03/2006 | 28,232.13 | 23,067.84 | 5,164.29 |
| 900. GILEAD SCI INC COM | 01/28/2005 | 02/03/2006 | 54,383.88 | 29,504.79 | 24,879.09 |
| 700. GLOBAL PMTS INC | 01/31/2005 | 02/03/2006 | 35,354.72 | 20,050.24 | 15,304.48 |
| 600. GOLDEN WEST FINANCIAL CORP | 01/28/2005 | 02/03/2006 | 41,383.12 | 38,054.22 | 3,328.90 |
| 1200. GOLDMAN SACHS GROUP INC | 02/05/2004 | 02/03/2006 | 169,564.75 | 118,180.56 | 51,384.19 |
| 1100. GOODRICH CORPORATION | 01/31/2005 | 02/03/2006 | 44,614.07 | 36,741.45 | 7,872.62 |
| 400. GOOGLE INC CL A CL A | 02/01/2005 | 02/03/2006 | 153,063.70 | 77,044.13 | 76,019.57 |
| 1300. GRACE W R & CO DEL NEW COM STK | 01/31/2005 | 02/03/2006 | 16,339.84 | 14,634.12 | 1,705.72 |
| 700. W W GRAINGER INC | 01/28/2005 | 02/03/2006 | 50,111.04 | 42,078.47 | 8,032.57 |
| 1800. GNT PRIDECO INC COM STK ISIN# US38821G1013 | 01/31/2005 | 02/03/2006 | 88,039.07 | 34,799.99 | 53,239.08 |
| 4900. GREY WOLF INC COM | 01/31/2005 | 02/03/2006 | 41,297.39 | 25,561.10 | 15,736.29 |
| 600. GUESS INC COM | 01/31/2005 | 02/03/2006 | 25,472.81 | 8,393.64 | 17,079.17 |
| 600. GUIDANT CORP | 01/28/2005 | 02/03/2006 | 44,121.44 | 43,319.28 | 802.16 |
| 400. GUITAR CTR INC COM | 01/31/2005 | 02/03/2006 | 21,971.52 | 22,492.05 | -520.53 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 400. GYMBOREE CORP COM | 01/28/2005 | 02/03/2006 | 8,960.52 | 5,017.80 | 3,942.72 |
| 400. #REORG/HCA INC CASH MERGER EFF 11/17/06 | 01/31/2005 | 02/03/2006 | 19,169.01 | 17,858.00 | 1,311.01 |
| 200. HCC INS HLDGS INC COM | 01/28/2005 | 02/03/2006 | 6,156.01 | 4,286.39 | 1,869.62 |
| 600. HAEMONETICS CORP MASS COM | 01/31/2005 | 02/03/2006 | 29,527.67 | 23,114.22 | 6,413.45 |
| 900. HALLIBURTON CO | 12/26/2002 | 02/03/2006 | 69,871.33 | 17,325.00 | 52,546.33 |
| 1400. HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM | 01/31/2005 | 02/03/2006 | 22,756.44 | 19,751.97 | 3,004.47 |
| 200. HANOVER INS GROUP INC COM | 01/28/2005 | 02/03/2006 | 9,238.51 | 6,319.80 | 2,918.71 |
| 200. HANSEN NAT CORP COM | 01/31/2005 | 02/03/2006 | 17,542.06 | 4,169.01 | 13,373.05 |
| 100. #REORG/HARLAND JOHN H CO CASH MERGER EFF5/1/07 | 01/28/2005 | 02/03/2006 | 3,680.78 | 3,560.50 | 120.28 |
| 600. HARLEY DAVIDSON INC | 01/28/2005 | 02/03/2006 | 31,218.84 | 35,535.84 | -4,317.00 |
| 1400. HARMONIC INC COM | 01/31/2005 | 02/03/2006 | 8,173.78 | 15,601.84 | -7,428.06 |
| 300. HARRAHS ENTMT INC | 01/28/2005 | 02/03/2006 | 21,775.04 | 18,621.90 | 3,153.14 |
| 200. HARSCO CORPORATION | 01/28/2005 | 02/03/2006 | 15,073.53 | 10,161.00 | 4,912.53 |
| 400. HARTFORD FINL SVCS GROUP | 01/28/2005 | 02/03/2006 | 32,396.40 | 26,519.72 | 5,876.68 |
| 1900. HASBRO INC COM | 01/31/2005 | 02/03/2006 | 39,363.75 | 36,001.96 | 3,361.79 |
| 1600. HLTH MGMT ASSOC INC NEW CL A COM | 01/31/2005 | 02/03/2006 | 33,626.64 | 35,264.75 | -1,638.11 |
| 500. HEADWATERS INC COM | 01/31/2005 | 02/03/2006 | 18,574.92 | 15,630.41 | 2,944.51 |
| 400. HEALTHEXTRAS INC COM STK | 01/31/2005 | 02/03/2006 | 13,291.99 | 6,327.79 | 6,964.20 |
| 1000. HEALTH NET INC COM | 01/31/2005 | 02/03/2006 | 47,750.53 | 28,897.28 | 18,853.25 |
| 2100. H J HEINZ CO | 01/28/2005 | 02/03/2006 | 71,017.71 | 78,995.49 | -7,977.78 |
| 1200. HELMERICH & PAYNE INC COM | 01/31/2005 | 02/03/2006 | 90,496.18 | 44,840.00 | 45,656.18 |
| 400. HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/1 | 09/10/2003 | 02/03/2006 | 20,601.36 | 14,442.50 | 6,158.86 |
| 1300. HEWITT ASSOCS INC CL A COM | 08/13/2003 | 02/03/2006 | 34,791.09 | 31,493.02 | 3,298.07 |
| 8000. HEWLETT PACKARD CO COM | 09/27/2001 | 02/03/2006 | 246,546.82 | 127,741.60 | 118,805.22 |
| 200. HIGHWOODS PPTYS INC COM | 01/28/2005 | 02/03/2006 | 6,133.41 | 4,814.03 | 1,319.38 |
| 700. HOLOGIC INC COM | 01/31/2005 | 02/03/2006 | 34,887.62 | 12,308.25 | 22,579.37 |
| 7300. HOME DEPOT INC | 01/28/2005 | 02/03/2006 | 288,774.01 | 295,049.94 | -6,275.93 |
| 200. HOME PROPS INC COM | 01/28/2005 | 02/03/2006 | 9,429.91 | 7,816.58 | 1,613.33 |
| 1900. HONEYWELL INTL INC | 01/28/2005 | 02/03/2006 | 74,170.49 | 67,421.12 | 6,749.37 |
| 2900. HOST HOTELS & RESORTS INC | 01/31/2005 | 02/03/2006 | 58,059.11 | 46,518.11 | 11,541.00 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1000. HOT TOPIC INC COM | 01/31/2005 | 02/03/2006 | 13,877.57 | 19,167.20 | -5,289.63 |
| 300. #REORG/HSTN EXPL CO CASH | 02/01/2005 | 02/03/2006 | 18,160.24 | 16,124.50 | 2,035.74 |
| 200. HUB GROUP INC CL A | 01/28/2005 | 02/03/2006 | 8,272.74 | 5,329.70 | 2,943.04 |
| 300. HUDSON HIGHLAND GROUP INC | 01/28/2005 | 02/03/2006 | 4,804.95 | 4,049.71 | 755.24 |
| 100. HUMANA INC COM | 01/28/2005 | 02/03/2006 | 5,454.03 | 3,355.36 | 2,098.67 |
| 1900. HUMAN GENOME SCIENCES INC | 01/31/2005 | 02/03/2006 | 21,772.57 | 22,509.31 | -736.74 |
| 600. HUTCHINSON TECH INC COM | 01/31/2005 | 02/03/2006 | 16,131.28 | 20,605.99 | -4,474.71 |
| 100. #REORG/HYDRIL CO CASH MERGER EFF 5/8/07 | 01/28/2005 | 02/03/2006 | 7,748.16 | 4,986.50 | 2,761.66 |
| 100. #REORG/HYPERION SOLUTIONS CORP CASH MERGER EFF 4/19/ | 01/31/2005 | 02/03/2006 | 3,417.09 | 3,180.60 | 236.49 |
| 100. IAC / INTERACTIVECORP COM NEW STK | 02/10/2004 | 02/03/2006 | 2,777.91 | 3,722.91 | -945.00 |
| 500. #REORG/ICOS CORP CASH MERGER EFF 1/29/07 | 01/31/2005 | 02/03/2006 | 12,248.62 | 12,278.01 | -29.39 |
| 300. ITT INDS INC | 01/31/2005 | 02/03/2006 | 31,203.54 | 25,265.94 | 5,937.60 |
| 100. IDEXX LABS INC | 01/28/2005 | 02/03/2006 | 7,703.70 | 5,572.21 | 2,131.49 |
| 400. #REORG/IDENTIX INC STK MERGER TO L-1 IDENTITY SOL | 01/28/2005 | 02/03/2006 | 3,222.90 | 2,471.16 | 751.74 |
| 900. ILLINOIS TOOL WORKS INC | 01/31/2005 | 02/03/2006 | 76,664.50 | 77,654.42 | -989.92 |
| 1100. INDYMAC BANCORP INC COM | 01/31/2005 | 02/03/2006 | 43,565.70 | 39,538.88 | 4,026.82 |
| 500. INFORMATICA CORP COM | 01/28/2005 | 02/03/2006 | 7,244.77 | 3,838.70 | 3,406.07 |
| 1600. INGRAM MICRO INC CL A | 06/19/2002 | 02/03/2006 | 31,298.39 | 23,200.00 | 8,098.39 |
| 100. INSITUFORM TECHNOLOGIES INC CL A COM | 01/28/2005 | 02/03/2006 | 2,437.12 | 1,600.45 | 836.67 |
| 2000. INTEGRATED DEVICE TECHNOLOGY INC COM | 01/31/2005 | 02/03/2006 | 27,748.14 | 22,950.32 | 4,797.82 |
| 20500. INTEL CORP | 10/09/2001 | 02/03/2006 | 430,433.47 | 475,711.92 | -45,278.45 |
| 1100. INTERDIGITAL COMMUNICATION S CORP COM | 01/31/2005 | 02/03/2006 | 27,211.40 | 19,347.57 | 7,863.83 |
| 400. #REORG/INTEGRAPH CORPORATION CASH MERGEREFF | 01/31/2005 | 02/03/2006 | 15,329.52 | 11,748.06 | 3,581.46 |
| 100. #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/ | 12/30/2004 | 02/03/2006 | 4,080.97 | 2,575.79 | 1,505.18 |
| 400. INTERMUNE INC COM | 01/28/2005 | 02/03/2006 | 7,255.37 | 4,462.20 | 2,793.17 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 5600. INTL BUSINESS MACHINES | 10/18/2002 | 02/03/2006 | 448,094.31 | 407,220.80 | 40,873.51 |
| 300. INTERNATIONAL GAME TECHNOLOGY | 01/28/2005 | 02/03/2006 | 10,732.47 | 9,295.20 | 1,437.27 |
| 2600. INTERNATIONAL PAPER CO | 06/28/2001 | 02/03/2006 | 84,738.67 | 93,356.46 | -8,617.79 |
| 800. #REORG/INTERNET SEC SYS INC CASH MERGER EFF 10/23/ | 01/31/2005 | 02/03/2006 | 17,726.65 | 17,515.70 | 210.95 |
| 600. INTERPUBLIC GROUP COMPANIES INC COM | 03/05/2004 | 02/03/2006 | 5,867.21 | 9,917.82 | -4,050.61 |
| 400. INTERSIL CORP | 01/31/2005 | 02/03/2006 | 11,543.64 | 5,951.20 | 5,592.44 |
| 700. INTUIT | 01/31/2005 | 02/03/2006 | 36,048.12 | 27,305.95 | 8,742.17 |
| 400. INTUITIVE SURGICAL INC COM NEW STK | 01/31/2005 | 02/03/2006 | 47,478.14 | 15,587.68 | 31,890.46 |
| 1400. INVT TECH GROUP INC NEW | 01/31/2005 | 02/03/2006 | 61,524.75 | 27,198.20 | 34,326.55 |
| 100. INVITROGEN CORP COM | 01/28/2005 | 02/03/2006 | 6,815.09 | 6,820.74 | -5.65 |
| 600. #REORG INVESTORS FINL SVCS CORP MERGER TO STATE ST # | 01/31/2005 | 02/03/2006 | 26,946.19 | 29,997.29 | -3,051.10 |
| 1200. IRON MTN INC COM STK | 01/31/2005 | 02/03/2006 | 50,789.27 | 33,834.41 | 16,954.86 |
| 11800. #REORG/JDS UNIPHASE CORP REV SPLIT TO JDS UNIPHASE | 01/31/2005 | 02/03/2006 | 34,570.57 | 25,859.54 | 8,711.03 |
| 100. JDA SOFTWARE GROUP INC COM | 01/28/2005 | 02/03/2006 | 1,482.95 | 1,188.36 | 294.59 |
| 100. #REORG/J JILL GROUP CASH | 01/28/2005 | 02/03/2006 | 1,924.84 | 1,405.64 | 519.20 |
| 10400. J P MORGAN CHASE & CO | 02/26/2004 | 02/03/2006 | 412,620.84 | 418,176.72 | -5,555.88 |
| 1000. JACK IN THE BOX INC COM | 01/31/2005 | 02/03/2006 | 38,974.30 | 34,114.50 | 4,859.80 |
| 200. JACKSON HEWITT TAX SVC INC COM | 01/28/2005 | 02/03/2006 | 5,061.84 | 4,412.60 | 649.24 |
| 800. JACOBS ENGR GROUP INC | 01/31/2005 | 02/03/2006 | 65,717.18 | 40,047.33 | 25,669.85 |
| 2800. JANUS CAP GROUP INC COM | 01/31/2005 | 02/03/2006 | 57,915.38 | 40,356.75 | 17,558.63 |
| 100. JARDEN CORP COM | 01/31/2005 | 02/03/2006 | 2,486.42 | 3,051.67 | -565.25 |
| 800. JEFFERIES GROUP INC NEW | 01/31/2005 | 02/03/2006 | 43,758.09 | 30,378.34 | 13,379.75 |
| 200. #REORG/JEFFSN PILOT CASH | 01/28/2005 | 02/03/2006 | 11,416.64 | 9,967.00 | 1,449.64 |
| 10200. JOHNSON & JOHNSON | 02/11/2004 | 02/03/2006 | 583,397.60 | 558,078.72 | 25,318.88 |
| 500. JOHNSON CONTROLS INC | 01/28/2005 | 02/03/2006 | 34,097.45 | 29,066.45 | 5,031.00 |
| 100. JONES LANG LASALLE INC COM STK | 01/31/2005 | 02/03/2006 | 6,698.19 | 3,514.38 | 3,183.81 |
| 200. JOS A BK CLOTHIERS INC COM | 01/31/2005 | 02/03/2006 | 11,042.06 | 5,762.63 | 5,279.43 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1000. JOY GLOBAL INC COM | 01/31/2005 | 02/03/2006 | 53,089.36 | 18,172.72 | 34,916.64 |
| 800. JUNIPER NETWORKS INC COM | 09/10/2004 | 02/03/2006 | 14,411.39 | 19,793.84 | -5,382.45 |
| 500. #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK | 01/28/2005 | 02/03/2006 | 13,920.57 | 7,101.80 | 6,818.77 |
| 700. #REORG KFX INC COM N/C TO 2028187 EFF 09-29-2006 | 01/31/2005 | 02/03/2006 | 13,006.30 | 9,632.10 | 3,374.20 |
| 100. KLA-TENCOR CORP | 01/28/2005 | 02/03/2006 | 5,247.93 | 4,575.45 | 672.48 |
| 900. KV PHARMACEUTICAL CO. CL A | 01/31/2005 | 02/03/2006 | 21,202.35 | 18,876.78 | 2,325.57 |
| 2200. KELLOGG CO COM | 01/31/2005 | 02/03/2006 | 95,656.80 | 99,296.58 | -3,639.78 |
| 2300. KEMET CORP COM | 01/31/2005 | 02/03/2006 | 21,305.62 | 19,215.48 | 2,090.14 |
| 700. KEYCORP NEW | 01/28/2005 | 02/03/2006 | 24,636.44 | 22,826.02 | 1,810.42 |
| 400. KEYSpan CORP COM | 01/28/2005 | 02/03/2006 | 14,344.95 | 15,767.44 | -1,422.49 |
| 500. KILROY RLTY CORP COM | 01/28/2005 | 02/03/2006 | 33,940.45 | 18,590.80 | 15,349.65 |
| 2300. KIMBERLY CLARK CORP | 01/28/2005 | 02/03/2006 | 132,578.73 | 149,182.83 | -16,604.10 |
| 400. KIMCO REALTY CORP | 01/28/2005 | 02/03/2006 | 13,662.38 | 10,497.47 | 3,164.91 |
| 900. #REORG/KINDER MORGAN INC--CASH MERGER EFFECTIVE | 01/31/2005 | 02/03/2006 | 84,532.60 | 66,457.83 | 18,074.77 |
| 800. KINDRED HEALTHCARE INC COM STK | 01/31/2005 | 02/03/2006 | 18,008.08 | 21,900.00 | -3,891.92 |
| 2700. KNIGHT CAP GROUP INC COM | 01/31/2005 | 02/03/2006 | 31,091.70 | 26,871.36 | 4,220.34 |
| 1100. KNIGHT RIDDER INC | 01/31/2005 | 02/03/2006 | 67,856.80 | 70,584.49 | -2,727.69 |
| 100. KNIGHT TRANSN INC COM | 01/28/2005 | 02/03/2006 | 1,951.74 | 1,622.73 | 329.01 |
| 300. KOHLS CORP | 01/28/2005 | 02/03/2006 | 13,630.08 | 13,701.75 | -71.67 |
| 400. KOMAG INC COM NEW STK | 01/31/2005 | 02/03/2006 | 18,553.63 | 7,625.07 | 10,928.56 |
| 2600. KRAFT FOODS INC CL A | 01/31/2005 | 02/03/2006 | 75,531.83 | 86,914.51 | -11,382.68 |
| 3800. KROGER CO | 10/06/2003 | 02/03/2006 | 70,528.49 | 71,702.58 | -1,174.09 |
| 1500. KULICKE & SOFFA INDUSTRIES INC | 01/31/2005 | 02/03/2006 | 16,719.98 | 9,777.05 | 6,942.93 |
| 700. KYPHON INC COM | 01/31/2005 | 02/03/2006 | 27,938.66 | 18,715.49 | 9,223.17 |
| 100. LCA-VISION INC COM PAR \$.001 \$.001 | 01/28/2005 | 02/03/2006 | 5,528.63 | 2,593.12 | 2,935.51 |
| 1100. LSI CORP COM STK | 01/31/2005 | 02/03/2006 | 9,959.75 | 6,685.99 | 3,273.76 |
| 300. LA Z BOY INC COM | 01/28/2005 | 02/03/2006 | 5,034.14 | 4,158.63 | 875.51 |
| 2300. LABRANCHE & CO INC COM ISIN US554471025 | 02/01/2005 | 02/03/2006 | 27,305.45 | 22,452.52 | 4,852.93 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 100. #REORG/LAFARGE N AM INC CASH MERGER EFF 5/16/06 | 01/28/2005 | 02/03/2006 | 6,419.00 | 5,301.50 | 1,117.50 |
| 200. LAIDLAW INTL INC COM STK | 01/28/2005 | 02/03/2006 | 5,316.83 | 4,274.42 | 1,042.41 |
| 200. LAM RESH CORP COM | 01/28/2005 | 02/03/2006 | 9,189.71 | 5,284.20 | 3,905.51 |
| 800. LAMAR ADVERTISING CO CL A | 01/31/2005 | 02/03/2006 | 37,300.29 | 34,033.94 | 3,266.35 |
| 500. LANDAMERICA FINL GROUP INC COM | 02/01/2005 | 02/03/2006 | 32,134.51 | 26,115.00 | 6,019.51 |
| 100. LANDRYS RESTAURANTS INC | 01/31/2005 | 02/03/2006 | 2,998.80 | 2,808.38 | 190.42 |
| 200. LANDSTAR SYS INC COM | 01/28/2005 | 02/03/2006 | 8,780.53 | 6,712.90 | 2,067.63 |
| 200. LAUREATE ED INC COM | 11/06/2003 | 02/03/2006 | 10,490.67 | 6,086.72 | 4,403.95 |
| 1900. LEGGETT & PLATT INC COM | 01/31/2005 | 02/03/2006 | 45,763.13 | 52,954.13 | -7,191.00 |
| 100. LEGG MASON | 01/28/2005 | 02/03/2006 | 13,278.19 | 7,513.30 | 5,764.89 |
| 500. LEHMAN BROS HLDGS INC COM | 02/11/2002 | 02/03/2006 | 68,948.88 | 30,496.70 | 38,452.18 |
| 300. LEUCADIA NATL CORP COM | 01/28/2005 | 02/03/2006 | 15,971.20 | 11,594.79 | 4,376.41 |
| 5200. LEVEL 3 COMMUNICATIONS INC COM STK | 01/31/2005 | 02/03/2006 | 18,220.23 | 14,180.85 | 4,039.38 |
| 400. LEXMARK INTL INC NEW CL A | 01/28/2005 | 02/03/2006 | 18,839.02 | 33,710.00 | -14,870.98 |
| 8300. #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 202410 | 01/28/2005 | 02/03/2006 | 68,489.49 | 73,411.00 | -4,921.51 |
| 300. LIFEPOINT HOSPS INC COM ISIN US53219L1098 | 01/28/2005 | 02/03/2006 | 9,183.01 | 11,270.80 | -2,087.79 |
| 3600. ELI LILLY & CO | 01/28/2005 | 02/03/2006 | 201,575.44 | 193,170.96 | 8,404.48 |
| 100. LIMITED INC | 01/28/2005 | 02/03/2006 | 2,298.72 | 2,306.45 | -7.73 |
| 1000. LINCARE HOLDINGS INC | 10/13/2004 | 02/03/2006 | 41,352.72 | 36,050.00 | 5,302.72 |
| 1400. LINCOLN NATIONAL CORP IND | 01/28/2005 | 02/03/2006 | 74,077.88 | 62,629.00 | 11,448.88 |
| 800. LOCKHEED MARTIN CORP | 01/28/2005 | 02/03/2006 | 54,795.75 | 44,638.32 | 10,157.43 |
| 1000. LOEWS CORP COM | 01/31/2005 | 02/03/2006 | 97,615.00 | 67,285.99 | 30,329.01 |
| 500. #REORG/LONE STAR TECHNOLOGIES CASH MERGER E | 01/31/2005 | 02/03/2006 | 26,591.18 | 20,163.15 | 6,428.03 |
| 2100. LOWES COMPANIES INC | 01/28/2005 | 02/03/2006 | 134,136.11 | 117,260.43 | 16,875.68 |
| 7300. LUCENT TECHNOLOGIES INC | 01/28/2005 | 02/03/2006 | 19,569.23 | 23,668.06 | -4,098.83 |
| 700. M & T BK CORP COM | 01/28/2005 | 02/03/2006 | 74,803.62 | 69,865.53 | 4,938.09 |
| 300. MBIA INC COM | 01/31/2005 | 02/03/2006 | 17,967.94 | 17,848.20 | 119.74 |
| 200. MGIC INVT CORP WIS | 01/28/2005 | 02/03/2006 | 12,898.80 | 12,671.00 | 227.80 |
| 900. MGI PHARMA INC COM | 01/31/2005 | 02/03/2006 | 14,896.34 | 20,645.05 | -5,748.71 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 100. MPS GROUP INC COM | 11/04/2003 | 02/03/2006 | 1,413.25 | 953.37 | 459.88 |
| 100. MTS SYS CORP COM | 01/28/2005 | 02/03/2006 | 3,603.48 | 3,474.83 | 128.65 |
| 400. MANITOWOC INC COM | 01/31/2005 | 02/03/2006 | 26,462.98 | 14,340.00 | 12,122.98 |
| 1200. MANOR CARE INC NEW COM STK | 01/31/2005 | 02/03/2006 | 47,081.75 | 41,800.41 | 5,281.34 |
| 1200. MARATHON OIL CORP | 01/28/2005 | 02/03/2006 | 85,825.32 | 45,960.24 | 39,865.08 |
| 100. MARCHEX INC CL B CL B | 01/28/2005 | 02/03/2006 | 2,380.62 | 1,826.07 | 554.55 |
| 500. MARSH & MCLENNAN COS INC | 01/28/2005 | 02/03/2006 | 15,016.53 | 15,423.40 | -406.87 |
| 1700. MARSHALL & ILSLEY CORP COM | | | | | |
| MARSHALL & ISLEY CORP 2533 | 01/31/2005 | 02/03/2006 | 70,215.66 | 71,864.53 | -1,648.87 |
| 1600. MARRIOTT INTL INC NEW COM | | | | | |
| STK CL A | 10/08/2004 | 02/03/2006 | 105,781.55 | 85,008.16 | 20,773.39 |
| 100. MARTEK BIOSCIENCES CORP | | | | | |
| COM STK USD0.10 USD0.10 | 01/28/2005 | 02/03/2006 | 2,772.41 | 5,165.98 | -2,393.57 |
| 600. MARTHA STEWART LIVING | | | | | |
| OMNIMEDIA INC CL ACOM STK | 02/01/2005 | 02/03/2006 | 10,618.89 | 19,843.00 | -9,224.11 |
| 800. MARTIN MARIETTA MATLS INC | 01/31/2005 | 02/03/2006 | 70,893.42 | 42,941.51 | 27,951.91 |
| 2400. MASCO CORP | 01/28/2005 | 02/03/2006 | 70,616.87 | 88,232.64 | -17,615.77 |
| 2700. MATTEL INC | 01/31/2005 | 02/03/2006 | 43,720.83 | 50,052.10 | -6,331.27 |
| 200. MAXIM INTEGRATED PRODS INC | 01/28/2005 | 02/03/2006 | 7,897.95 | 7,776.24 | 121.71 |
| 600. #REORG/MAYTAG CORP CASH & | | | | | |
| STK MERGER TO WHIRLPOOL CO | 01/31/2005 | 02/03/2006 | 10,615.89 | 9,158.50 | 1,457.39 |
| 2900. MCDONALDS CORP | 12/15/2004 | 02/03/2006 | 103,375.15 | 93,150.61 | 10,224.54 |
| 100. MCG CAP CORP COM | 01/28/2005 | 02/03/2006 | 1,538.05 | 1,694.89 | -156.84 |
| 1000. MCGRAW HILL COMPANIES INC | 01/28/2005 | 02/03/2006 | 51,717.41 | 44,775.00 | 6,942.41 |
| 300. MCKESSON CORP | 01/28/2005 | 02/03/2006 | 16,069.30 | 9,999.42 | 6,069.88 |
| 900. MCMORAN EXPL CO COM | 02/01/2005 | 02/03/2006 | 18,447.63 | 15,131.83 | 3,315.80 |
| 1700. MEADWESTVACO CORP | 01/29/2002 | 02/03/2006 | 43,750.02 | 45,003.78 | -1,253.76 |
| 800. MEDAREX INC COM | 01/31/2005 | 02/03/2006 | 10,927.26 | 7,487.10 | 3,440.16 |
| 600. MEDCO HLTH SOLUTIONS INC | 10/19/2004 | 02/03/2006 | 32,010.21 | 18,644.10 | 13,366.11 |
| 200. MEDICIS PHARMACEUTICAL | | | | | |
| CORP CL A NEW | 01/31/2005 | 02/03/2006 | 6,174.61 | 7,214.12 | -1,039.51 |
| 3900. MEDTRONIC INC | 01/28/2005 | 02/03/2006 | 216,223.39 | 203,650.59 | 12,572.80 |
| 2900. #REORG/MELLON FINL STOCK | 01/31/2005 | 02/03/2006 | 99,935.57 | 82,096.45 | 17,839.12 |
| 100. MEN S WEARHOUSE INC COMMOM | 01/31/2005 | 02/03/2006 | 3,248.20 | 2,198.33 | 1,049.87 |
| 8000. MERCK & CO INC | 01/28/2005 | 02/03/2006 | 273,028.41 | 223,399.20 | 49,629.21 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 2800. MERRILL LYNCH & CO INC | 10/12/2004 | 02/03/2006 | 205,355.77 | 147,299.04 | 58,056.73 |
| 800. MESA AIR GROUP INC COM | 01/31/2005 | 02/03/2006 | 9,653.30 | 5,723.70 | 3,929.60 |
| 2200. METLIFE INC | 11/03/2003 | 02/03/2006 | 108,171.77 | 69,297.36 | 38,874.41 |
| 800. MICREL INC COM | 01/31/2005 | 02/03/2006 | 11,425.88 | 6,802.83 | 4,623.05 |
| 30900. MICROSOFT CORP COM | 12/15/2003 | 02/03/2006 | 851,318.28 | 836,076.75 | 15,241.53 |
| 200. MICROSTRATEGY INC CL A NEW | 01/31/2005 | 02/03/2006 | 18,525.63 | 14,242.02 | 4,283.61 |
| 600. MICROCHIP TECHNOLOGY INC. | 01/31/2005 | 02/03/2006 | 22,062.52 | 15,461.77 | 6,600.75 |
| 2400. #REORG/MICROMUSE INC CASH MERGER EFF 2/14/06 | 01/31/2005 | 02/03/2006 | 23,855.26 | 12,273.19 | 11,582.07 |
| 1200. MICROSEMI CORP COM | 01/31/2005 | 02/03/2006 | 36,660.67 | 18,474.88 | 18,185.79 |
| 100. MIDDLEBY CORP COM | 01/28/2005 | 02/03/2006 | 9,323.61 | 4,957.93 | 4,365.68 |
| 900. MILLENNIUM PHARMACEUTICALS INC COM | 01/31/2005 | 02/03/2006 | 9,233.71 | 8,501.87 | 731.84 |
| 900. MILLS CORP COM | 01/31/2005 | 02/03/2006 | 35,831.40 | 49,025.83 | -13,194.43 |
| 900. MOLEX INC COM | 01/28/2005 | 02/03/2006 | 27,305.79 | 25,433.01 | 1,872.78 |
| 300. MONSANTO CO COM | 07/20/2004 | 02/03/2006 | 25,215.12 | 10,973.06 | 14,242.06 |
| 1700. MOODYS CORP | 01/31/2005 | 02/03/2006 | 109,565.37 | 71,257.88 | 38,307.49 |
| 3000. MORGAN STANLEY DEAN WITTER & CO NEW | 01/28/2005 | 02/03/2006 | 184,073.44 | 162,897.00 | 21,176.44 |
| 6500. MOTOROLA INC | 04/30/2004 | 02/03/2006 | 138,863.03 | 110,405.58 | 28,457.45 |
| 500. MULTI-FINELINE ELECTRONIX INC COM | 02/01/2005 | 02/03/2006 | 23,408.28 | 7,744.50 | 15,663.78 |
| 500. MURPHY OIL CORP COM | 01/28/2005 | 02/03/2006 | 27,066.66 | 22,051.60 | 5,015.06 |
| 700. MYLAN LAB INC COM | 01/28/2005 | 02/03/2006 | 15,108.05 | 11,562.53 | 3,545.52 |
| 500. MYRIAD GENETICS INC COM | 01/31/2005 | 02/03/2006 | 10,659.67 | 12,122.56 | -1,462.89 |
| 700. NBTY INC COM | 01/31/2005 | 02/03/2006 | 13,688.84 | 18,937.64 | -5,248.80 |
| 300. NCI BLDG SYS INC COM | 02/19/2003 | 02/03/2006 | 15,042.13 | 6,042.00 | 9,000.13 |
| 500. #REORG/NS GROUP CASH MERGER EFF 12/1/06 | 02/01/2005 | 02/03/2006 | 21,735.83 | 15,230.62 | 6,505.21 |
| 200. NII HLDGS INC COM NEW CL B NEW | 01/28/2005 | 02/03/2006 | 9,516.70 | 5,328.40 | 4,188.30 |
| 800. NPS PHARMACEUTICALS INC | 01/31/2005 | 02/03/2006 | 11,182.45 | 13,216.69 | -2,034.24 |
| 300. #REORG/NTL INC PLAN OF MERGER TO NTL INC2021190 E | 01/28/2005 | 02/03/2006 | 19,261.50 | 19,769.19 | -507.69 |
| 3700. NATL CY CORP COM | 06/29/2001 | 02/03/2006 | 123,611.35 | 112,585.32 | 11,026.03 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 100. NATIONAL SEMICONDUCTOR | 01/28/2005 | 02/03/2006 | 2,757.61 | 1,632.40 | 1,125.21 |
| 1000. NEKTAR THERAPEUTICS COM | 01/31/2005 | 02/03/2006 | 19,361.40 | 17,285.01 | 2,076.39 |
| 1000. NETFLIX INC COM STK | 01/31/2005 | 02/03/2006 | 25,732.20 | 11,481.23 | 14,250.97 |
| 800. NETGEAR INC COM | 01/31/2005 | 02/03/2006 | 14,405.55 | 12,007.03 | 2,398.52 |
| 500. NETWORK APPLIANCE INC | 01/28/2005 | 02/03/2006 | 15,507.52 | 15,460.60 | 46.92 |
| 600. NEUROCRINE BIOSCIENCES INC COM | 01/31/2005 | 02/03/2006 | 35,560.90 | 27,406.43 | 8,154.47 |
| 1700. NEW YORK TIMES CO CL A ISIN #US6501111073 | 01/31/2005 | 02/03/2006 | 48,233.97 | 65,651.39 | -17,417.42 |
| 900. NEWELL RUBBERMAID INC | 01/28/2005 | 02/03/2006 | 21,226.65 | 19,515.24 | 1,711.41 |
| 500. NEWMONT MINING CORP NEW | 01/28/2005 | 02/03/2006 | 30,121.57 | 20,939.90 | 9,181.67 |
| 600. #REORG/NEXTEL PARTNERS CASH MERGER EFF 6/27/06 | 01/28/2005 | 02/03/2006 | 16,758.08 | 12,031.02 | 4,727.06 |
| 900. NISOURCE INC COM | 01/28/2005 | 02/03/2006 | 17,766.89 | 20,287.53 | -2,520.64 |
| 300. NITROMED INC COM | 01/31/2005 | 02/03/2006 | 3,853.38 | 7,611.56 | -3,758.18 |
| 2300. NORFOLK SOUTHN CORP COM | 06/25/2001 | 02/03/2006 | 113,000.58 | 45,341.85 | 67,658.73 |
| 1300. #REORG/N FORK BANCORP INC CASH & STK MERGER TO CAP 1 | 01/28/2005 | 02/03/2006 | 32,683.46 | 37,110.84 | -4,427.38 |
| 1000. NORTHROP GRUMMAN CORP | 01/28/2005 | 02/03/2006 | 62,704.07 | 51,785.00 | 10,919.07 |
| 1000. NOVELL INC COM | 01/31/2005 | 02/03/2006 | 9,521.70 | 5,595.10 | 3,926.60 |
| 800. OM GROUP INC | 01/31/2005 | 02/03/2006 | 16,520.69 | 25,012.00 | -8,491.31 |
| 1000. OCCIDENTAL PETE CORP COM | 05/19/2004 | 02/03/2006 | 91,296.19 | 45,962.40 | 45,333.79 |
| 300. OCEANEERING INTL INC COM | 01/31/2005 | 02/03/2006 | 17,061.37 | 11,300.25 | 5,761.12 |
| 900. OFFICE DEPOT INC | 09/12/2002 | 02/03/2006 | 29,658.31 | 11,874.51 | 17,783.80 |
| 300. OLD DOMINION FGHT LINE INC COM | 01/31/2005 | 02/03/2006 | 8,260.84 | 6,971.06 | 1,289.78 |
| 200. OLD REP INTL CORP COM | 01/28/2005 | 02/03/2006 | 4,275.66 | 3,733.60 | 542.06 |
| 300. OMNICO GRP INC COM | 01/28/2005 | 02/03/2006 | 24,756.73 | 25,069.92 | -313.19 |
| 300. OMNIVISION TECHNOLOGIES INC COM | 01/31/2005 | 02/03/2006 | 7,421.17 | 4,880.40 | 2,540.77 |
| 3700. ON SEMICONDUCTOR CORP COM | 01/31/2005 | 02/03/2006 | 25,868.12 | 13,683.36 | 12,184.76 |
| 6400. ORACLE CORPORATION | 01/28/2005 | 02/03/2006 | 78,146.71 | 87,309.44 | -9,162.73 |
| 900. #REORG/OR STL MLS INC CASH MERGER EFF 1/23/07 | 01/31/2005 | 02/03/2006 | 36,000.87 | 20,893.50 | 15,107.37 |
| 400. O REILLY AUTOMOTIVE INC | 09/10/2003 | 02/03/2006 | 13,031.99 | 7,506.74 | 5,525.25 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1000. OSHKOSH TRUCK CORP COM | 01/31/2005 | 02/03/2006 | 53,066.37 | 35,962.50 | 17,103.87 |
| 100. #REORG/OUTBACK STEAKHOUSE INC N/C TO OSIRESTaurant P | 01/28/2005 | 02/03/2006 | 4,514.36 | 4,591.50 | -77.14 |
| 300. OVERSTOCK COM INC DEL COM | 02/01/2005 | 02/03/2006 | 7,197.67 | 16,061.01 | -8,863.34 |
| 100. OWENS ILL INC COM NEW | 01/28/2005 | 02/03/2006 | 1,931.44 | 2,269.93 | -338.49 |
| 100. OXFORD INDS INC COM | 01/31/2005 | 02/03/2006 | 4,508.56 | 3,679.17 | 829.39 |
| 100. PDL BIOPHARMA INC COM | 01/31/2005 | 02/03/2006 | 2,919.21 | 1,985.14 | 934.07 |
| 1100. PG& E CORP COM | 01/31/2005 | 02/03/2006 | 40,469.95 | 37,912.46 | 2,557.49 |
| 200. P F CHANGS CHINA BISTRO INC COM STK | 01/31/2005 | 02/03/2006 | 10,131.08 | 11,026.34 | -895.26 |
| 2100. PNC BANK CORP | 01/31/2005 | 02/03/2006 | 134,105.45 | 110,733.48 | 23,371.97 |
| 1200. PPG INDS INC COM | 01/28/2005 | 02/03/2006 | 69,346.83 | 81,296.52 | -11,949.69 |
| 500. PACCAR INC COM | 01/28/2005 | 02/03/2006 | 34,403.44 | 34,682.25 | -278.81 |
| 100. PACER INTL INC TENN COM | 01/28/2005 | 02/03/2006 | 2,894.21 | 1,922.97 | 971.24 |
| 1100. PAC SUNWEAR CAL INC COM | 01/31/2005 | 02/03/2006 | 27,313.70 | 26,475.80 | 837.90 |
| 1100. PACTIV CORP COM | 01/28/2005 | 02/03/2006 | 24,419.79 | 23,817.31 | 602.48 |
| 200. PALOMAR MED TECHNOLOGIES INC COM NEW | 01/31/2005 | 02/03/2006 | 7,503.96 | 4,930.07 | 2,573.89 |
| 100. PANTRY INC COM ISIN #US6986571031 | 01/28/2005 | 02/03/2006 | 5,438.03 | 2,816.88 | 2,621.15 |
| 900. PAPA JOHNS INTL INC COM | 01/31/2005 | 02/03/2006 | 29,743.90 | 14,323.95 | 15,419.95 |
| 500. PAR PHARMACEUTICAL COS INC COM | 01/31/2005 | 02/03/2006 | 16,535.99 | 19,002.50 | -2,466.51 |
| 200. #REORG PARAMETRIC TECH CORP REV SPLIT TOPARAMETRI | 01/28/2005 | 02/03/2006 | 1,242.76 | 1,096.72 | 146.04 |
| 800. PATTERSON COS INC COM | 01/28/2005 | 02/03/2006 | 27,045.56 | 36,321.84 | -9,276.28 |
| 500. PATTERSON-UTI ENERGY INC | 01/31/2005 | 02/03/2006 | 17,998.44 | 9,599.95 | 8,398.49 |
| 2000. PAYCHEX INC | 01/28/2005 | 02/03/2006 | 73,124.75 | 59,865.21 | 13,259.54 |
| 100. PEABODY ENERGY CORP COM | 01/31/2005 | 02/03/2006 | 10,135.18 | 4,217.07 | 5,918.11 |
| 700. PENN NATL GAMING INC COM | 09/27/2004 | 02/03/2006 | 22,559.53 | 13,958.14 | 8,601.39 |
| 1100. J C PENNEY INC | 06/29/2004 | 02/03/2006 | 61,351.82 | 41,751.82 | 19,600.00 |
| 800. PENTAIR INC COM | 02/12/2003 | 02/03/2006 | 29,695.08 | 15,216.00 | 14,479.08 |
| 100. PEPCO HLDGS INC COM | 01/28/2005 | 02/03/2006 | 2,290.82 | 2,162.21 | 128.61 |
| 6000. PEPSICO INC | 09/23/2003 | 02/03/2006 | 343,390.45 | 271,000.20 | 72,390.25 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 300. #REORG/PER-SE TECHNOLOGIES IN COM NEW EFFECTIVE 01/26 | 01/31/2005 | 02/03/2006 | 7,239.67 | 7,393.51 | -153.84 |
| 300. #REORG/PETCO ANIMAL SUPPLIES INC CASH MERGER E | 01/28/2005 | 02/03/2006 | 6,324.10 | 11,173.80 | -4,849.70 |
| 100. PETRO DEV CORP COM | 01/28/2005 | 02/03/2006 | 4,233.46 | 3,738.64 | 494.82 |
| 1200. PETSMAIT INC | 02/18/2003 | 02/03/2006 | 28,909.51 | 17,588.02 | 11,321.49 |
| 24600. PFIZER INC | 01/28/2005 | 02/03/2006 | 626,732.16 | 598,195.74 | 28,536.42 |
| 200. PHARMACEUTICAL PROD DEV | 01/28/2005 | 02/03/2006 | 13,745.97 | 8,105.58 | 5,640.39 |
| 100. #REORG/PHELPS DODGE CORP CASH & STK MERGER TO FREEP | 01/28/2005 | 02/03/2006 | 15,889.41 | 9,593.90 | 6,295.51 |
| 800. PHOTRONICS INC COM | 01/31/2005 | 02/03/2006 | 14,538.99 | 11,961.71 | 2,577.28 |
| 600. PILGRIMS PRIDE CORP COM | 02/01/2005 | 02/03/2006 | 14,642.13 | 20,787.52 | -6,145.39 |
| 1200. PINNACLE ENTMT INC COM | 01/31/2005 | 02/03/2006 | 33,549.52 | 21,338.00 | 12,211.52 |
| 300. PIONEER NAT RES CO | 01/28/2005 | 02/03/2006 | 15,708.11 | 11,367.63 | 4,340.48 |
| 1300. PITNEY BOWES INC | 01/31/2005 | 02/03/2006 | 54,785.64 | 56,974.94 | -2,189.30 |
| 200. PLANTRONICS INC NEW COM | 01/31/2005 | 02/03/2006 | 6,686.59 | 7,449.76 | -763.17 |
| 800. PLEXUS CORP COM | 01/31/2005 | 02/03/2006 | 22,262.51 | 9,080.18 | 13,182.33 |
| 800. POGO PRODUCING CO COM | 01/31/2005 | 02/03/2006 | 44,760.86 | 33,959.70 | 10,801.16 |
| 1400. POLYCOM INC | 09/10/2003 | 02/03/2006 | 26,541.64 | 23,604.00 | 2,937.64 |
| 700. #REORG/PORTALPLAYER INC CASH MERGER EFF 1/5/07 | 02/01/2005 | 02/03/2006 | 20,099.88 | 14,133.72 | 5,966.16 |
| 100. PORTFOLIO RECOVERY ASSOCS INC COM | 01/28/2005 | 02/03/2006 | 4,770.75 | 4,005.40 | 765.35 |
| 200. POST PROPERTIES INC | 01/28/2005 | 02/03/2006 | 8,352.34 | 6,368.20 | 1,984.14 |
| 2100. POWERWAVE TECHNOLOGIES INC COM | 01/31/2005 | 02/03/2006 | 29,310.26 | 16,560.63 | 12,749.63 |
| 1700. PRAXAIR INC | 01/28/2005 | 02/03/2006 | 87,588.95 | 72,389.57 | 15,199.38 |
| 300. PRECISION CASTPARTS CORP | 01/31/2005 | 02/03/2006 | 15,163.03 | 10,394.25 | 4,768.78 |
| 800. PRICE T ROWE GROUP INC | 08/18/2004 | 02/03/2006 | 61,194.36 | 38,839.44 | 22,354.92 |
| 600. PRINCIPAL FINANCIAL GROUP | 01/28/2005 | 02/03/2006 | 27,979.36 | 23,781.78 | 4,197.58 |
| 11500. PROCTER & GAMBLE CO | 03/19/2004 | 02/03/2006 | 685,901.03 | 600,769.20 | 85,131.83 |
| 100. PROGRESS ENERGY INC COM | 01/28/2005 | 02/03/2006 | 4,300.96 | 4,347.38 | -46.42 |
| 800. PROGRESSIVE CORP OHIO | 01/28/2005 | 02/03/2006 | 83,581.03 | 65,782.88 | 17,798.15 |
| 3100. PROLOGIS SH BEN INT | 01/31/2005 | 02/03/2006 | 154,986.24 | 125,851.99 | 29,134.25 |
| 2400. PRUDENTIAL FINL INC | 01/28/2005 | 02/03/2006 | 179,485.92 | 128,246.64 | 51,239.28 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 100. PUB STORAGE INC COM | 01/28/2005 | 02/03/2006 | 7,100.88 | 5,295.36 | 1,805.52 |
| 200. QLOGIC CORP COM | 01/28/2005 | 02/03/2006 | 7,877.75 | 7,520.34 | 357.41 |
| 4500. QUALCOMM INC | 11/11/2004 | 02/03/2006 | 208,254.95 | 179,481.15 | 28,773.80 |
| 600. QUANEX CORP COM | 01/31/2005 | 02/03/2006 | 36,398.48 | 31,383.00 | 5,015.48 |
| 1000. QUESTAR CORP COM | 01/31/2005 | 02/03/2006 | 79,070.57 | 50,843.67 | 28,226.90 |
| 1400. QWEST COMMUNICATIONS INTL INC COM | 01/28/2005 | 02/03/2006 | 8,363.90 | 5,832.40 | 2,531.50 |
| 200. R H DONNELLEY CORP COM NEW | 01/31/2005 | 02/03/2006 | 12,795.80 | 11,762.50 | 1,033.30 |
| 1000. RSA SEC INC | 01/31/2005 | 02/03/2006 | 14,740.54 | 17,243.12 | -2,502.58 |
| 3100. RF MICRO DEVICES INC COM | 01/31/2005 | 02/03/2006 | 22,325.51 | 16,759.83 | 5,565.68 |
| 300. RADIOSHACK CORP | 01/28/2005 | 02/03/2006 | 6,422.50 | 9,681.63 | -3,259.13 |
| 1000. RANGE RES CORP COM | 01/28/2005 | 02/03/2006 | 27,983.14 | 14,431.93 | 13,551.21 |
| 100. RAYMOND JAMES FINANCIAL | 01/28/2005 | 02/03/2006 | 4,248.86 | 3,017.36 | 1,231.50 |
| 200. RAYONIER INC REIT | 01/28/2005 | 02/03/2006 | 8,328.54 | 5,823.57 | 2,504.97 |
| 2400. RAYTHEON CO NEW | 01/28/2005 | 02/03/2006 | 99,016.63 | 88,174.32 | 10,842.31 |
| 300. RED ROBIN GOURMET BURGERS INC COM | 01/31/2005 | 02/03/2006 | 11,720.03 | 14,041.31 | -2,321.28 |
| 500. #REORG/REDBACK NETWORKS INC CASH MERGER EFF 1/25/0 | 01/28/2005 | 02/03/2006 | 8,727.23 | 3,086.81 | 5,640.42 |
| 600. REGIONS FINL CORP NEW COM | 01/28/2005 | 02/03/2006 | 19,882.78 | 19,090.74 | 792.04 |
| 800. RELIANCE STL & ALUM CO COM | 01/31/2005 | 02/03/2006 | 65,757.18 | 30,706.00 | 35,051.18 |
| 900. #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO | 02/01/2005 | 02/03/2006 | 39,450.28 | 26,114.47 | 13,335.81 |
| 1000. #REORG/RENAL CARE GROUP INC CASH MERGER EFF 3/31/0 | 01/31/2005 | 02/03/2006 | 47,458.54 | 37,544.00 | 9,914.54 |
| 300. RESPIRONICS INC COM | 02/12/2003 | 02/03/2006 | 10,800.26 | 4,659.75 | 6,140.51 |
| 300. REYNOLDS AMERN INC COM | 01/31/2005 | 02/03/2006 | 30,700.75 | 24,160.23 | 6,540.52 |
| 3300. RITE AID CORP COM | 01/28/2005 | 02/03/2006 | 12,041.98 | 11,613.69 | 428.29 |
| 600. ROBERT HALF INTL INC COM | 01/28/2005 | 02/03/2006 | 21,887.50 | 17,976.42 | 3,911.08 |
| 500. ROCKWELL INTL CORP NEW | 01/28/2005 | 02/03/2006 | 32,535.00 | 28,085.00 | 4,450.00 |
| 1200. ROCKWELL COLLINS INC | 06/04/2004 | 02/03/2006 | 58,609.55 | 37,332.72 | 21,276.83 |
| 1500. ROHM & HAAS CO | 01/31/2005 | 02/03/2006 | 72,676.21 | 65,424.29 | 7,251.92 |
| 1300. ROPER INDS INC NEW | 01/31/2005 | 02/03/2006 | 50,983.65 | 37,914.96 | 13,068.69 |
| 1400. ROSS STORES INC COM | 01/31/2005 | 02/03/2006 | 38,390.60 | 39,254.40 | -863.80 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 600. ROYAL GOLD INC COM STK | | | | | |
| USD0.01 | 01/31/2005 | 02/03/2006 | 21,795.53 | 9,500.15 | 12,295.38 |
| 1400. RUBY TUESDAY INC COM | 02/18/2003 | 02/03/2006 | 40,027.01 | 23,835.40 | 16,191.61 |
| 600. RYERSON INC | 01/31/2005 | 02/03/2006 | 18,872.42 | 8,120.63 | 10,751.79 |
| 2100. SLM CORPORATION SECURITIES | 01/28/2005 | 02/03/2006 | 117,303.02 | 104,624.94 | 12,678.08 |
| 900. SRA INTL INC CL A | 02/01/2005 | 02/03/2006 | 30,578.36 | 26,116.75 | 4,461.61 |
| 200. #REORG/SABRE HOLDINGS CORP | | | | | |
| CASH MERGER EFF 3/30/07 | 01/28/2005 | 02/03/2006 | 4,789.85 | 4,139.86 | 649.99 |
| 100. SAFECO CORP | 01/28/2005 | 02/03/2006 | 5,117.74 | 4,557.01 | 560.73 |
| 500. SAFENET INC | 01/31/2005 | 02/03/2006 | 14,014.06 | 17,077.29 | -3,063.23 |
| 1300. SAFEWAY INC COM NEW | 05/06/2004 | 02/03/2006 | 30,396.05 | 30,355.78 | 40.27 |
| 100. ST JOE CO COM | 01/28/2005 | 02/03/2006 | 6,203.50 | 6,820.10 | -616.60 |
| 500. ST JUDE MED INC COM | 12/26/2002 | 02/03/2006 | 23,800.76 | 9,997.50 | 13,803.26 |
| 1500. ST MARY LAND & EXPL CO COM | 01/31/2005 | 02/03/2006 | 63,406.50 | 32,079.38 | 31,327.12 |
| 3100. ST PAUL COS INC | 11/05/2003 | 02/03/2006 | 139,551.51 | 116,174.90 | 23,376.61 |
| 2000. SAKS INC COM | 01/31/2005 | 02/03/2006 | 37,678.84 | 27,522.73 | 10,156.11 |
| 400. SANDISK CORP COM | 01/28/2005 | 02/03/2006 | 25,885.20 | 10,017.88 | 15,867.32 |
| 4300. SARA LEE CORP | 01/28/2005 | 02/03/2006 | 76,363.50 | 100,595.06 | -24,231.56 |
| 1200. SCHEIN HENRY INC COM | 01/31/2005 | 02/03/2006 | 55,491.69 | 39,850.39 | 15,641.30 |
| 4100. SCHERING PLOUGH CORP | 01/28/2005 | 02/03/2006 | 77,408.90 | 77,403.90 | 5.00 |
| 800. SCHNITZER STL INDS INC CL | 02/01/2005 | 02/03/2006 | 26,002.24 | 26,709.99 | -707.75 |
| 1200. CHARLES SCHWAB CORP NEW | 01/28/2005 | 02/03/2006 | 17,168.83 | 13,362.72 | 3,806.11 |
| 400. SCIENTIFIC GAMES CORP | 01/28/2005 | 02/03/2006 | 12,682.01 | 9,925.80 | 2,756.21 |
| 300. SCOTTS CO CL A | 01/31/2005 | 02/03/2006 | 14,899.94 | 10,235.25 | 4,664.69 |
| 800. SCRIPPS E W CO OHIO CL A | 01/31/2005 | 02/03/2006 | 39,962.21 | 37,194.92 | 2,767.29 |
| 600. SEACOR HLDGS INC COM | 02/01/2005 | 02/03/2006 | 43,172.87 | 33,687.00 | 9,485.87 |
| 300. SEARS HLDGS CORP COM | 01/31/2005 | 02/03/2006 | 35,681.80 | 28,272.00 | 7,409.80 |
| 200. SELECT COMFORT CORP OC-CAP | | | | | |
| STK OC-CAP STK | 01/28/2005 | 02/03/2006 | 6,852.78 | 3,806.80 | 3,045.98 |
| 1600. SEMTECH CORP | 01/31/2005 | 02/03/2006 | 31,204.32 | 29,176.93 | 2,027.39 |
| 100. SEPRACOR INC COM | 01/28/2005 | 02/03/2006 | 5,796.12 | 5,584.36 | 211.76 |
| 900. SHAW GROUP INC COM | 01/31/2005 | 02/03/2006 | 31,485.53 | 14,884.09 | 16,601.44 |
| 1400. SHERWIN-WILLIAMS CO COM | 01/31/2005 | 02/03/2006 | 73,373.14 | 60,106.41 | 13,266.73 |
| 800. SHUFFLE MASTER INC COM | 01/31/2005 | 02/03/2006 | 19,251.64 | 22,727.77 | -3,476.13 |
| 800. SIERRA PAC RES NEW COM | 01/28/2005 | 02/03/2006 | 10,343.68 | 7,652.56 | 2,691.12 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 200. SIGMATEL INC COM | 01/28/2005 | 02/03/2006 | 2,193.73 | 7,674.24 | -5,480.51 |
| 500. SILICON LABORATORIES INC | 01/31/2005 | 02/03/2006 | 24,113.25 | 16,577.72 | 7,535.53 |
| 200. SILICON IMAGE INC COM STK | 01/28/2005 | 02/03/2006 | 2,302.32 | 2,452.14 | -149.82 |
| 1200. SIMON PPTY GROUP INC NEW | 01/28/2005 | 02/03/2006 | 97,844.63 | 70,674.84 | 27,169.79 |
| 1700. SIRIUS SATELLITE RADIO INC | | | | | |
| COM OF PRIVITIZATION EFF 5 | 01/28/2005 | 02/03/2006 | 9,094.03 | 11,025.35 | -1,931.32 |
| 600. SIRF TECHNOLOGY HLDGS INC | 01/31/2005 | 02/03/2006 | 22,117.72 | 6,302.94 | 15,814.78 |
| 3600. 6 FLAGS INC COM | 02/01/2005 | 02/03/2006 | 41,238.89 | 15,648.44 | 25,590.45 |
| 100. #REORG SKY FINANCIAL INC | | | | | |
| CASH AND STOCK MERGER SEC | 01/28/2005 | 02/03/2006 | 2,534.42 | 2,598.07 | -63.65 |
| 900. SKYWEST INC COM | 01/31/2005 | 02/03/2006 | 26,010.01 | 15,166.03 | 10,843.98 |
| 2300. SKYWORKS SOLUTIONS INC COM | 01/31/2005 | 02/03/2006 | 11,870.62 | 17,020.80 | -5,150.18 |
| 2800. SMURFIT-STONE CONTAINER | | | | | |
| CORP COM | 06/25/2001 | 02/03/2006 | 35,853.17 | 41,871.77 | -6,018.60 |
| 800. SOHU COM INC COM | 01/31/2005 | 02/03/2006 | 15,456.16 | 12,574.55 | 2,881.61 |
| 700. SOLECTRON CORP | 05/09/2002 | 02/03/2006 | 2,672.44 | 5,516.00 | -2,843.56 |
| 4300. SOUTHERN CO | 01/28/2005 | 02/03/2006 | 144,437.72 | 143,918.85 | 518.87 |
| 1000. SOUTHERN UN CO NEW COM | 01/31/2005 | 02/03/2006 | 24,692.24 | 22,004.08 | 2,688.16 |
| 600. SOUTHWEST AIRLINES CO | 01/28/2005 | 02/03/2006 | 9,819.89 | 8,541.12 | 1,278.77 |
| 1800. SOVEREIGN BANCORP INC COM | 01/31/2005 | 02/03/2006 | 37,392.23 | 40,598.40 | -3,206.17 |
| 600. SPECTRUM BRANDS INC COM | 01/31/2005 | 02/03/2006 | 10,777.46 | 22,269.00 | -11,491.54 |
| 7400. SPRINT CORP | 07/01/2003 | 02/03/2006 | 169,757.44 | 84,804.00 | 84,953.44 |
| 200. STANDARD MICROSYSTEMS CORP | 01/28/2005 | 02/03/2006 | 6,648.39 | 3,029.28 | 3,619.11 |
| 2000. STAPLES INC | 01/28/2005 | 02/03/2006 | 46,311.57 | 42,459.20 | 3,852.37 |
| 1700. STARBUCKS CORP | 01/28/2005 | 02/03/2006 | 58,008.84 | 44,978.52 | 13,030.32 |
| 900. STATE STREET CORP | 01/28/2005 | 02/03/2006 | 53,745.26 | 39,253.95 | 14,491.31 |
| 600. STEEL DYNAMICS INC COM | 01/31/2005 | 02/03/2006 | 26,975.17 | 21,701.65 | 5,273.52 |
| 200. #REORG/STL TECHNOLOGIES | | | | | |
| INC CASH MERGER EFF 6/1/07 | 01/31/2005 | 02/03/2006 | 5,599.02 | 5,623.59 | -24.57 |
| 700. STONE ENERGY CORP COM | 01/31/2005 | 02/03/2006 | 34,536.16 | 30,116.59 | 4,419.57 |
| 400. STRYKER CORP | 11/19/2004 | 02/03/2006 | 19,017.61 | 17,310.40 | 1,707.21 |
| 5800. SUN MICROSYSTEMS INC | 01/28/2005 | 02/03/2006 | 25,502.39 | 24,484.12 | 1,018.27 |
| 200. SUNOCO INC COM | 01/28/2005 | 02/03/2006 | 17,137.87 | 8,530.90 | 8,606.97 |
| 500. SUNRISE ASSISTED LIVING | 01/31/2005 | 02/03/2006 | 18,116.44 | 11,455.95 | 6,660.49 |
| 700. SUN TR BANKS INC COM | 09/27/2004 | 02/03/2006 | 49,161.59 | 48,051.78 | 1,109.81 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 300. SUPER VALU INC COM | 01/28/2005 | 02/03/2006 | 9,245.11 | 9,538.08 | -292.97 |
| 800. SWIFT ENERGY CO COM | 01/31/2005 | 02/03/2006 | 38,149.06 | 24,196.00 | 13,953.06 |
| 1300. #REORG/SWIFT TRANSN INC CASH MERGER EFF 5/10/07 | 01/31/2005 | 02/03/2006 | 29,857.22 | 28,875.79 | 981.43 |
| 5300. SYMANTEC CORP | 11/24/2003 | 02/03/2006 | 88,896.28 | 83,733.90 | 5,162.38 |
| 400. SYNAPTICS INC COM | 01/31/2005 | 02/03/2006 | 11,522.84 | 14,757.01 | -3,234.17 |
| 1700. SYNOPSYS INC COM | 01/31/2005 | 02/03/2006 | 38,028.34 | 28,959.32 | 9,069.02 |
| 900. SYSCO CORP | 01/28/2005 | 02/03/2006 | 27,591.44 | 32,110.83 | -4,519.39 |
| 300. T-HQ INC COM NEW | 01/31/2005 | 02/03/2006 | 7,958.15 | 4,517.20 | 3,440.95 |
| 500. TJX COS INC COM NEW | 01/28/2005 | 02/03/2006 | 12,584.61 | 12,443.25 | 141.36 |
| 1200. TXU CORP COM | 01/31/2005 | 02/03/2006 | 59,966.11 | 40,144.72 | 19,821.39 |
| 200. TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM | 01/31/2005 | 02/03/2006 | 3,161.70 | 4,720.53 | -1,558.83 |
| 2400. TARGET CORP | 11/19/2004 | 02/03/2006 | 131,271.88 | 122,902.80 | 8,369.08 |
| 800. TECH DATA CORP COM | 06/28/2001 | 02/03/2006 | 32,394.84 | 25,879.14 | 6,515.70 |
| 300. TECHNE CORP COM | 01/28/2005 | 02/03/2006 | 17,015.98 | 10,379.94 | 6,636.04 |
| 700. TEKELEC COM | 08/05/2003 | 02/03/2006 | 10,612.16 | 10,175.76 | 436.40 |
| 100. TELEFLEX INC COM | 01/28/2005 | 02/03/2006 | 6,322.90 | 4,926.30 | 1,396.60 |
| 800. TELIK INC COM STK | 01/31/2005 | 02/03/2006 | 15,108.17 | 15,067.36 | 40.81 |
| 1200. TELLABS INC COM | 06/17/2002 | 02/03/2006 | 15,670.31 | 9,828.96 | 5,841.35 |
| 1200. TEMPUR-PEDIC INTL INC COM | 02/01/2005 | 02/03/2006 | 14,386.35 | 25,542.03 | -11,155.68 |
| 3600. TENET HEALTHCARE CORP COM | 08/18/2004 | 02/03/2006 | 25,687.36 | 43,951.44 | -18,264.08 |
| 100. TENNECO INC | 01/28/2005 | 02/03/2006 | 2,138.43 | 1,583.90 | 554.53 |
| 500. TEREX CORP NEW COM | 01/28/2005 | 02/03/2006 | 35,930.39 | 21,253.50 | 14,676.89 |
| 800. TETRA TECHNOLOGIES INC DEL COM | 01/31/2005 | 02/03/2006 | 30,997.44 | 14,612.33 | 16,385.11 |
| 400. TEXAS INDS INC COM | 02/01/2005 | 02/03/2006 | 21,309.34 | 19,052.23 | 2,257.11 |
| 4600. TEXAS INSTRUMENTS INC | 01/28/2005 | 02/03/2006 | 138,003.12 | 106,006.08 | 31,997.04 |
| 800. TEXTRON INC COM | 01/28/2004 | 02/03/2006 | 66,286.36 | 44,707.92 | 21,578.44 |
| 1600. THERMO ELECTRON CORP | 01/31/2005 | 02/03/2006 | 55,593.49 | 47,313.20 | 8,280.29 |
| 300. THOMAS & BETTS CORP COM | 01/28/2005 | 02/03/2006 | 13,569.18 | 8,328.63 | 5,240.55 |
| 300. THORATEC CORP | 01/28/2005 | 02/03/2006 | 5,644.92 | 2,931.07 | 2,713.85 |
| 5200. 3COM CORP COMMON STOCK | 01/31/2005 | 02/03/2006 | 25,020.58 | 19,034.85 | 5,985.73 |
| 2300. 3M CO | 03/11/2004 | 02/03/2006 | 164,706.45 | 173,773.74 | -9,067.29 |
| 700. TIMBERLAND CO CL A | 02/01/2005 | 02/03/2006 | 24,453.81 | 22,927.50 | 1,526.31 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 11900. TIME WARNER INC NEW COM | 03/18/2004 | 02/03/2006 | 219,395.93 | 198,384.90 | 21,011.03 |
| 400. TIVO INC COM | 01/28/2005 | 02/03/2006 | 2,296.72 | 1,570.97 | 725.75 |
| 900. #REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 202627 | 01/31/2005 | 02/03/2006 | 25,748.11 | 24,342.48 | 1,405.63 |
| 1300. TORCHMARK CORP COM | 07/19/2001 | 02/03/2006 | 71,582.95 | 53,313.00 | 18,269.95 |
| 100. TRACTOR SUP CO COM | 12/17/2004 | 02/03/2006 | 6,286.90 | 3,564.51 | 2,722.39 |
| 100. TRANSACTION SYS ARCHITECTS INC CL A | 01/28/2005 | 02/03/2006 | 3,194.00 | 2,055.25 | 1,138.75 |
| 600. TRIDENT MICROSYSTEMS INC | 01/31/2005 | 02/03/2006 | 14,856.56 | 5,253.91 | 9,602.65 |
| 2000. TRIBUNE CO NEW | 01/31/2005 | 02/03/2006 | 58,198.21 | 79,039.56 | -20,841.35 |
| 700. TRIMBLE NAV LTD COM | 01/31/2005 | 02/03/2006 | 27,073.34 | 24,510.19 | 2,563.15 |
| 900. TRINITY IND INC COM | 01/31/2005 | 02/03/2006 | 45,341.86 | 26,635.02 | 18,706.84 |
| 200. TRIZETTO GROUP INC COM | 01/28/2005 | 02/03/2006 | 3,420.29 | 1,746.52 | 1,673.77 |
| 400. UST INC COM | 01/28/2005 | 02/03/2006 | 15,392.92 | 19,723.72 | -4,330.80 |
| 7500. US BANCORP DEL NEW | 01/28/2005 | 02/03/2006 | 219,623.25 | 224,177.25 | -4,554.00 |
| 100. USG CORP COM NEW | 01/31/2005 | 02/03/2006 | 9,519.20 | 3,204.37 | 6,314.83 |
| 200. USEC INC COM | 01/28/2005 | 02/03/2006 | 2,765.11 | 2,265.00 | 500.11 |
| 200. UAP HLDG CORP COM | 01/28/2005 | 02/03/2006 | 4,121.67 | 2,918.14 | 1,203.53 |
| 200. ULTRATECH STEPPER INC | 01/28/2005 | 02/03/2006 | 4,232.46 | 2,907.10 | 1,325.36 |
| 1400. UNION PAC CORP COM | 01/28/2005 | 02/03/2006 | 120,177.06 | 82,896.66 | 37,280.40 |
| 3300. UNISYS CORP COM | 01/31/2005 | 02/03/2006 | 21,171.81 | 25,661.32 | -4,489.51 |
| 800. UNIT CORP COM | 01/31/2005 | 02/03/2006 | 46,534.81 | 28,885.42 | 17,649.39 |
| 100. UNITED INDL CORP COM | 01/31/2005 | 02/03/2006 | 4,542.86 | 3,314.50 | 1,228.36 |
| 2600. UNITED PARCEL SERVICE INC CL B | 01/28/2005 | 02/03/2006 | 190,172.97 | 191,382.62 | -1,209.65 |
| 300. #REORG/UTD SURGICAL PARTNERS INTL INC CASH MER | 09/14/2004 | 02/03/2006 | 11,453.94 | 7,145.62 | 4,308.32 |
| 2800. UNITED TECHNOLOGIES CORP | 07/21/2004 | 02/03/2006 | 160,648.42 | 130,169.48 | 30,478.94 |
| 3700. UNITEDHEALTH GROUP INC | 10/22/2004 | 02/03/2006 | 220,052.59 | 129,224.90 | 90,827.69 |
| 500. UNVL COMPRESSION HLDGS INC COM STK | 01/31/2005 | 02/03/2006 | 23,369.28 | 19,242.50 | 4,126.78 |
| 1000. V F CORP COM | 01/31/2005 | 02/03/2006 | 55,402.29 | 52,508.98 | 2,893.31 |
| 600. VALASSIS COMMUNICATIONS INC COM | 01/31/2005 | 02/03/2006 | 16,663.70 | 20,008.80 | -3,345.10 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1400. VALERO ENERGY CORP COM STK NEW | 01/28/2005 | 02/03/2006 | 82,101.03 | 35,352.52 | 46,748.51 |
| 500. VALSPAR CORP COM | 01/28/2005 | 02/03/2006 | 13,370.08 | 12,186.25 | 1,183.83 |
| 1800. VALUECLICK INC | 01/31/2005 | 02/03/2006 | 32,538.67 | 23,531.56 | 9,007.11 |
| 100. VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM | 01/31/2005 | 02/03/2006 | 5,060.64 | 3,416.00 | 1,644.64 |
| 1100. VEECO INSTRS INC DEL COM | 02/01/2005 | 02/03/2006 | 23,643.88 | 19,075.69 | 4,568.19 |
| 100. #REORG/VENTIV HLTH INC N/C TO INVENTIVE HHEALTH INC S | 01/28/2005 | 02/03/2006 | 2,744.31 | 2,294.98 | 449.33 |
| 100. VERISIGN INC COM | 10/14/2004 | 02/03/2006 | 2,316.82 | 2,097.44 | 219.38 |
| 1000. #REORG/VERITAS DGC INC STK MERGER TO COMPAGNIE GENERA | 01/31/2005 | 02/03/2006 | 43,476.66 | 24,171.50 | 19,305.16 |
| 11200. VERIZON COMMUNICATIONS | 01/28/2005 | 02/03/2006 | 353,251.70 | 398,409.76 | -45,158.06 |
| 1400. VERTEX PHARMACEUTICALS INC COM | 01/31/2005 | 02/03/2006 | 48,938.29 | 14,148.26 | 34,790.03 |
| 2000. VIACOM INC NEW CL B | 03/09/2004 | 02/03/2006 | 83,578.43 | 94,156.67 | -10,578.24 |
| 2200. VISTEON CORP COM | 01/31/2005 | 02/03/2006 | 10,572.87 | 16,959.78 | -6,386.91 |
| 4200. VITESSE SEMICONDUCTOR CORP COM | 01/31/2005 | 02/03/2006 | 11,469.42 | 12,303.93 | -834.51 |
| 400. VORNADO RLTY TR COM | 01/28/2005 | 02/03/2006 | 34,510.54 | 27,411.16 | 7,099.38 |
| 1100. VULCAN MATERIALS CO COM | 01/31/2005 | 02/03/2006 | 82,030.53 | 61,603.72 | 20,426.81 |
| 800. WCI CMNTYS INC COM | 01/31/2005 | 02/03/2006 | 21,285.74 | 25,085.50 | -3,799.76 |
| 600. WMS INDS INC COM | 01/31/2005 | 02/03/2006 | 15,067.93 | 18,262.74 | -3,194.81 |
| 5700. WACHOVIA CORP 2ND NEW | 06/26/2001 | 02/03/2006 | 308,110.30 | 196,019.93 | 112,090.37 |
| 9100. WAL MART STORES INC | 01/28/2005 | 02/03/2006 | 416,641.62 | 477,370.53 | -60,728.91 |
| 4100. WALGREEN CO | 01/28/2005 | 02/03/2006 | 178,157.15 | 173,804.33 | 4,352.82 |
| 100. WALTER INDS INC COM | 01/31/2005 | 02/03/2006 | 6,580.09 | 3,419.07 | 3,161.02 |
| 200. WARNACO GROUP INC COM NEW | 01/28/2005 | 02/03/2006 | 4,852.85 | 4,219.96 | 632.89 |
| 2700. WASHINGTON MUTUAL INC | 01/28/2005 | 02/03/2006 | 113,462.39 | 108,329.40 | 5,132.99 |
| 100. WASH POST CO CL B COM | 02/01/2005 | 02/03/2006 | 75,259.58 | 91,399.50 | -16,139.92 |
| 1600. WASTE MGMT INC DEL | 01/28/2005 | 02/03/2006 | 50,522.44 | 45,857.12 | 4,665.32 |
| 400. WATSCO INC | 01/31/2005 | 02/03/2006 | 28,282.13 | 13,819.52 | 14,462.61 |
| 800. #REORG/WEBEX COMMUNICATION S INC CASH MERGER EFF 5/29 | 01/31/2005 | 02/03/2006 | 22,123.56 | 16,002.24 | 6,121.32 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 100. WEBSense INC COM STK ISIN# US9476841062 | 01/31/2005 | 02/03/2006 | 6,697.19 | 5,379.26 | 1,317.93 |
| 700. WEIGHT WATCHERS INTL INC | 01/31/2005 | 02/03/2006 | 32,886.80 | 32,746.71 | 140.09 |
| 1500. WELLPOINT INC COM | 01/28/2005 | 02/03/2006 | 115,693.39 | 89,989.73 | 25,703.66 |
| 6400. WELLS FARGO & CO NEW | 01/28/2005 | 02/03/2006 | 390,528.80 | 386,050.56 | 4,478.24 |
| 400. WESCO INTL INC COM | 01/31/2005 | 02/03/2006 | 21,498.53 | 13,257.00 | 8,241.53 |
| 300. #REORG/WESTCORP INC STK | 01/31/2005 | 02/03/2006 | 20,524.46 | 13,717.50 | 6,806.96 |
| 1300. WEYERHAEUSER CO | 01/28/2005 | 02/03/2006 | 87,782.14 | 81,178.50 | 6,603.64 |
| 500. WHITING PETE CORP NEW COM | 11/12/2004 | 02/03/2006 | 22,459.81 | 15,108.30 | 7,351.51 |
| 500. WHITNEY HLDG CORP COM | 01/28/2005 | 02/03/2006 | 16,382.49 | 14,940.50 | 1,441.99 |
| 700. WILLIAMS COS INC | 01/28/2005 | 02/03/2006 | 16,309.56 | 11,613.77 | 4,695.79 |
| 200. WISCONSIN ENERGY CORP | 01/28/2005 | 02/03/2006 | 8,289.34 | 6,796.14 | 1,493.20 |
| 1400. WM WRIGLEY JR CO | 01/31/2005 | 02/03/2006 | 91,098.00 | 98,126.00 | -7,028.00 |
| 3800. WYETH LABS | 01/28/2005 | 02/03/2006 | 177,176.77 | 163,143.50 | 14,033.27 |
| 400. XTO ENERGY INC COM INC 2946745 EFF 5/16/01 | 11/05/2003 | 02/03/2006 | 18,643.82 | 5,602.87 | 13,040.95 |
| 200. XCEL ENERGY INC COM | 01/28/2005 | 02/03/2006 | 3,793.68 | 3,595.50 | 198.18 |
| 100. XILINX INC COM | 01/28/2005 | 02/03/2006 | 2,744.91 | 2,857.36 | -112.45 |
| 1100. XEROX CORP COM | 01/28/2005 | 02/03/2006 | 15,619.07 | 16,846.50 | -1,227.43 |
| 3100. YAHOO INC | 01/28/2005 | 02/03/2006 | 103,769.00 | 106,405.95 | -2,636.95 |
| 300. YUM! BRANDS INC COM | 01/28/2005 | 02/03/2006 | 15,059.53 | 13,508.37 | 1,551.16 |
| 300. ZEBRA TECHNOLOGIES CORP CL | 01/28/2005 | 02/03/2006 | 12,844.70 | 15,020.65 | -2,175.95 |
| 300. ZIMMER HLDGS INC | 01/28/2005 | 02/03/2006 | 20,155.18 | 23,959.71 | -3,804.53 |
| 1700. ZIONS BANCORP COM | 01/31/2005 | 02/03/2006 | 133,007.14 | 112,828.32 | 20,178.82 |
| 1500. ZORAN CORP COM | 01/31/2005 | 02/03/2006 | 30,828.55 | 15,432.88 | 15,395.67 |
| 742. LIBERTY GLOBAL INC COM SER C COM SER C | 02/01/2005 | 02/06/2006 | 14,193.95 | 15,988.48 | -1,794.53 |
| 9900. #REORG/SIEBEL SYSTEMS INC CASH MERGER EFF 1/31/06 | 01/31/2005 | 02/07/2006 | 105,534.00 | 86,005.43 | 19,528.57 |
| 2500. #REORG/HUDSON UTD BANCORP CASH & STK MGRTO TD BANKNO | 02/01/2005 | 02/10/2006 | 103,121.81 | 91,427.54 | 11,694.27 |
| 500. #REORG/PROVIDE COMM INC CASH MERGER EFF 2/9/06 | 02/01/2005 | 02/10/2006 | 16,875.00 | 17,193.39 | -318.39 |
| .2 DRS TECHNOLOGIES INC COM | 01/31/2005 | 02/14/2006 | 8.77 | 8.16 | 0.61 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 371. LIBERTY GLOBAL INC COM SER C COM SER C | 02/01/2005 | 02/15/2006 | 7,162.16 | 7,993.84 | -831.68 |
| 2100. #REORG LINENS N THINGS INC COM CASH MERGER EFF 02/14/ | 02/01/2005 | 02/15/2006 | 58,800.00 | 54,109.50 | 4,690.50 |
| .62 R H DONNELLEY CORP COM | 01/31/2005 | 02/16/2006 | 38.15 | 36.46 | 1.69 |
| 800. JAMDAT MOBILE INC COM | 02/01/2005 | 02/17/2006 | 21,600.00 | 16,949.36 | 4,650.64 |
| 1112. LIBERTY GLOBAL INC COM SER C COM SER C | 02/01/2005 | 02/17/2006 | 21,663.76 | 23,959.96 | -2,296.20 |
| 2000. #REORG/MICROMUSE INC CASH MERGER EFF 2/14/06 | 02/01/2005 | 02/17/2006 | 20,000.00 | 10,086.34 | 9,913.66 |
| 1100. #REORG/ANIMAS CORP CASH | 02/01/2005 | 02/24/2006 | 26,950.00 | 19,932.19 | 7,017.81 |
| 3600. SCIENTIFIC ATLANTA INC | 02/14/2005 | 02/27/2006 | 154,800.00 | 108,998.88 | 45,801.12 |
| 4300. PROCTER & GAMBLE CO | 04/30/2004 | 02/28/2006 | 257,822.66 | 195,863.02 | 61,959.64 |
| 497. PROCTER & GAMBLE CO | 04/30/2004 | 02/28/2006 | 29,768.24 | 20,857.48 | 8,910.76 |
| 3. PROCTER & GAMBLE CO | 04/30/2004 | 02/28/2006 | 179.96 | 125.90 | 54.06 |
| 2200. AUGUST TECHNOLOGY CORP | 02/01/2005 | 03/01/2006 | 25,289.31 | 21,259.79 | 4,029.52 |
| 946. MARINER ENERGY INC COM STK | 02/01/2005 | 03/02/2006 | 19,307.26 | 9,668.04 | 9,639.22 |
| 2800. DANA CORP COM | 02/01/2005 | 03/06/2006 | 2,109.17 | 44,575.46 | -42,466.29 |
| .48 #REORG/TD BANKNORTH INC CASH MERGER EFF 4/20/07 | 01/28/2005 | 03/06/2006 | 13.90 | 17.25 | -3.35 |
| 100. ACCO BRANDS CORP COM | 01/31/2005 | 03/09/2006 | 2,218.93 | 2,104.71 | 114.22 |
| 500. ADC TELECOMMUNICATIONS INC COM NEW | 09/05/2002 | 03/09/2006 | 11,794.63 | 3,780.00 | 8,014.63 |
| 100. #REORG ADE CORP MASS CASH MERGER EFF 10/11/06 | 01/31/2005 | 03/09/2006 | 3,139.90 | 1,796.36 | 1,343.54 |
| 3200. AFLAC INC | 01/31/2005 | 03/09/2006 | 146,779.49 | 126,176.58 | 20,602.91 |
| 400. AGCO CORP | 01/31/2005 | 03/09/2006 | 7,399.77 | 8,105.70 | -705.93 |
| 2800. AES CORP COM | 01/31/2005 | 03/09/2006 | 48,382.51 | 38,250.58 | 10,131.93 |
| 500. AK STL HLDG CORP COM STK PAR \$0.01 | 01/31/2005 | 03/09/2006 | 6,484.80 | 7,063.00 | -578.20 |
| 200. A S V INC COM | 01/31/2005 | 03/09/2006 | 5,947.81 | 3,934.21 | 2,013.60 |
| 17500. AT&T INC COM | 01/31/2005 | 03/09/2006 | 471,435.52 | 423,893.90 | 47,541.62 |
| 1000. ATMI INC | 10/15/2003 | 03/09/2006 | 28,439.12 | 25,512.20 | 2,926.92 |
| 6800. ABBOTT LABORATORIES | 01/31/2005 | 03/09/2006 | 293,614.98 | 307,592.32 | -13,977.34 |
| 300. ABERCROMBIE & FITCH CO CL | 01/28/2005 | 03/09/2006 | 17,105.47 | 15,002.70 | 2,102.77 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 300. #REORG/ABEGENIX INC CASH | 01/31/2005 | 03/09/2006 | 6,686.79 | 2,647.80 | 4,038.99 |
| 100. ACCREDITED HOME LENDERS HLDG CO COM STK | 02/01/2005 | 03/09/2006 | 4,726.85 | 4,836.18 | -109.33 |
| 900. ACTIVISION INC NEW COM NEW | 01/28/2005 | 03/09/2006 | 10,853.66 | 11,092.83 | -239.17 |
| 100. ACTUANT CORP CL A NEW | 02/19/2003 | 03/09/2006 | 5,833.82 | 1,839.25 | 3,994.57 |
| 300. ACUIITY BRANDS INC COM | 01/31/2005 | 03/09/2006 | 11,633.64 | 8,093.68 | 3,539.96 |
| 1800. ACXIOM CORP COM | 04/07/2004 | 03/09/2006 | 46,780.56 | 42,193.44 | 4,587.12 |
| 900. ADAPTEC INC COM | 01/31/2005 | 03/09/2006 | 5,192.84 | 5,361.39 | -168.55 |
| 200. ADMINISTAFF INC COM | 01/31/2005 | 03/09/2006 | 9,725.70 | 2,916.00 | 6,809.70 |
| 2600. ADOBE SYS INC COM RETURN MAT FOR COM STK ADOBE SYST | 12/28/2004 | 03/09/2006 | 97,315.01 | 82,440.28 | 14,874.73 |
| 900. ADOLOR CORP COM | 01/31/2005 | 03/09/2006 | 22,877.29 | 7,950.09 | 14,927.20 |
| 1100. ADTRAN INC COM | 01/31/2005 | 03/09/2006 | 30,722.05 | 19,879.98 | 10,842.07 |
| 500. ADVANCE AUTO PTS INC COM | 01/31/2005 | 03/09/2006 | 20,929.35 | 14,191.67 | 6,737.68 |
| 300. #REORG/DIGITAL INFORMATION CORP CASH MERGER EFF 8/22/ | 01/28/2005 | 03/09/2006 | 2,600.92 | 3,089.37 | -488.45 |
| 200. #REORG/ADVO INC CASH MERGER EFF 3/2/07 | 01/28/2005 | 03/09/2006 | 6,157.81 | 7,307.00 | -1,149.19 |
| 300. ADVISORY BRD CO COM | 01/31/2005 | 03/09/2006 | 16,112.50 | 10,664.51 | 5,447.99 |
| 300. ADVANCED MEDICAL OPTICS | 01/31/2005 | 03/09/2006 | 13,373.58 | 12,812.70 | 560.88 |
| 200. AEROPOSTALE COM | 01/31/2005 | 03/09/2006 | 5,691.82 | 5,546.24 | 145.58 |
| 2000. ADVANCED MICRO DEVICES INC COM | 01/31/2005 | 03/09/2006 | 72,397.77 | 31,722.39 | 40,675.38 |
| 300. ADVANCED ENERGY INDS INC | 01/31/2005 | 03/09/2006 | 4,211.87 | 2,125.53 | 2,086.34 |
| 2600. AETNA INC | 01/31/2005 | 03/09/2006 | 129,216.03 | 82,311.59 | 46,904.44 |
| 400. AFFILIATED COMPUTER SVCS INC CL A | 01/20/2005 | 03/09/2006 | 25,299.22 | 22,023.24 | 3,275.98 |
| 300. AFFYMETRIX INC OC-CAP STK | 01/31/2005 | 03/09/2006 | 9,257.71 | 12,347.79 | -3,090.08 |
| 2200. AFFORDABLE RESDNTL CMNTYS INC REIT | 02/01/2005 | 03/09/2006 | 19,865.38 | 26,681.50 | -6,816.12 |
| 1900. AGILENT TECHNOLOGIES INC | 01/31/2005 | 03/09/2006 | 68,777.88 | 41,986.77 | 26,791.11 |
| 1100. AIR PRODUCTS & CHEMICALS INC COM | 01/31/2005 | 03/09/2006 | 68,923.88 | 64,433.27 | 4,490.61 |
| 400. AIRTRAN HLDGS INC COM | 01/31/2005 | 03/09/2006 | 6,783.79 | 3,430.44 | 3,353.35 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 600. AKAMAI TECHNOLOGIES INC | | | | | |
| COM STK | 01/31/2005 | 03/09/2006 | 15,167.53 | 7,829.58 | 7,337.95 |
| 300. ALBEMARLE CORP COM | 01/28/2005 | 03/09/2006 | 12,653.61 | 10,231.50 | 2,422.11 |
| 400. #REORG/ALBERTO-CULVER CO | | | | | |
| CASH & STK MERGER TO 20292 | 01/28/2005 | 03/09/2006 | 18,223.44 | 21,906.80 | -3,683.36 |
| 1600. ALBERTSONS INC | 01/28/2005 | 03/09/2006 | 40,862.74 | 36,638.88 | 4,223.86 |
| 3900. ALCOA INC | 01/31/2005 | 03/09/2006 | 112,316.55 | 112,942.46 | -625.91 |
| 200. #REORG/ALERIS INTL INC | | | | | |
| CASH MERGER EFF 12/19/06 | 01/31/2005 | 03/09/2006 | 8,475.73 | 3,263.50 | 5,212.23 |
| 500. ALEXANDER & BALDWIN INC | 01/31/2005 | 03/09/2006 | 23,919.26 | 22,857.91 | 1,061.35 |
| 200. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 01/31/2005 | 03/09/2006 | 18,187.44 | 13,294.01 | 4,893.43 |
| 200. ALEXION PHARMACEUTICALS | | | | | |
| INC COM | 01/31/2005 | 03/09/2006 | 7,447.77 | 4,940.06 | 2,507.71 |
| 300. ALKERMES INC COM | 01/31/2005 | 03/09/2006 | 7,370.77 | 3,827.04 | 3,543.73 |
| 400. ALLEGHENY ENERGY INC | 01/28/2005 | 03/09/2006 | 13,867.57 | 7,652.40 | 6,215.17 |
| 500. ALLERGAN INC | 01/31/2005 | 03/09/2006 | 56,893.25 | 38,057.96 | 18,835.29 |
| 100. ALLETE INC COM NEW | 01/28/2005 | 03/09/2006 | 4,501.86 | 4,145.90 | 355.96 |
| 200. #REORG/ALLIANCE GAMING | | | | | |
| CORP N/C TO BALLYTECHNOLOG | 01/28/2005 | 03/09/2006 | 2,891.91 | 2,019.28 | 872.63 |
| 900. ALLIED WASTE INDS INC PAR | | | | | |
| \$.01 NEW | 01/31/2005 | 03/09/2006 | 9,368.71 | 7,588.02 | 1,780.69 |
| 1200. ALLSCRIPTS HEALTHCARE | | | | | |
| SOLUTIONS INC COM | 02/01/2005 | 03/09/2006 | 22,619.30 | 12,446.34 | 10,172.96 |
| 2900. ALLSTATE CORP | 01/31/2005 | 03/09/2006 | 157,697.15 | 144,168.85 | 13,528.30 |
| 1600. ALLTEL CORP | 01/31/2005 | 03/09/2006 | 104,812.78 | 98,829.06 | 5,983.72 |
| 1600. ALTERA CORP COM | 01/31/2005 | 03/09/2006 | 31,567.03 | 30,120.31 | 1,446.72 |
| 600. #REORG/ALTRIS INC CASH | | | | | |
| MERGER EFF 4/9/07 | 01/31/2005 | 03/09/2006 | 12,233.62 | 19,921.65 | -7,688.03 |
| 9200. ALTRIA GROUP INC COM | 06/22/2001 | 03/09/2006 | 669,923.42 | 442,105.08 | 227,818.34 |
| 1400. AMAZON COM INC COM | 12/26/2002 | 03/09/2006 | 50,552.44 | 29,232.00 | 21,320.44 |
| 500. AMBAC FINL GROUP INC | 01/31/2005 | 03/09/2006 | 38,688.81 | 38,297.10 | 391.71 |
| 700. AMEDISYS INC COM | 02/01/2005 | 03/09/2006 | 22,672.30 | 20,943.58 | 1,728.72 |
| 300. AMERADA HESS CORP | 01/28/2005 | 03/09/2006 | 40,924.74 | 25,290.90 | 15,633.84 |
| 900. AMEREN CORP COM | 01/31/2005 | 03/09/2006 | 45,043.61 | 44,956.80 | 86.81 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 800. AMERN AXLE & MFG HOLDINGS INC INC | 01/31/2005 | 03/09/2006 | 12,879.60 | 21,570.68 | -8,691.08 |
| 500. MFC AMERN CAP STRATEGIES LTD COM | 01/28/2005 | 03/09/2006 | 17,609.45 | 16,661.55 | 947.90 |
| 1700. AMERICAN ELECTRIC POWER | 06/27/2001 | 03/09/2006 | 60,620.13 | 78,629.93 | -18,009.80 |
| 500. AMERICAN EAGLE OUTFITTERS INC NEW COM | 01/31/2005 | 03/09/2006 | 14,419.55 | 12,509.74 | 1,909.81 |
| 1700. AMERN EQTY INVT LIFE HLDG CO COM | 02/01/2005 | 03/09/2006 | 22,473.30 | 17,765.65 | 4,707.65 |
| 4900. AMERICAN EXPRESS CO | 01/31/2005 | 03/09/2006 | 260,622.99 | 227,393.66 | 33,229.33 |
| 500. AMER FINL GROUP INC OH COM STK | 01/28/2005 | 03/09/2006 | 20,534.36 | 14,991.50 | 5,542.86 |
| 600. AMERN FINL RLTY TR COM | 01/28/2005 | 03/09/2006 | 7,145.78 | 8,423.16 | -1,277.38 |
| 1600. AMER GREETINGS CORP CL A | 01/31/2005 | 03/09/2006 | 33,326.97 | 38,067.93 | -4,740.96 |
| 11200. AMERICAN INTL GROUP INC | 03/16/2004 | 03/09/2006 | 745,673.10 | 792,370.88 | -46,697.78 |
| 100. #REORG/AMERN PHARMACEUTICA LS PARTNERS N/C TO ABRAXIS | 01/31/2005 | 03/09/2006 | 2,823.91 | 4,927.32 | -2,103.41 |
| 2300. #REORG/AMERN PWR CONVERSION CASH MERGER EFF | 01/31/2005 | 03/09/2006 | 47,309.54 | 48,288.59 | -979.05 |
| 600. AMERN STD COS INC DEL COM | 01/28/2005 | 03/09/2006 | 23,531.27 | 23,638.74 | -107.47 |
| 1800. AMERICAN TOWER CORP | 01/31/2005 | 03/09/2006 | 53,674.35 | 32,802.07 | 20,872.28 |
| 800. AMERICREDIT CORP | 01/31/2005 | 03/09/2006 | 23,271.28 | 19,021.74 | 4,249.54 |
| 200. AMERISTAR CASINOS INC COM STK USD0.01 USD0.01 | 01/28/2005 | 03/09/2006 | 4,413.86 | 4,243.21 | 170.65 |
| 900. #REORG/AMERUS GROUP CO CASH MERGER EFF 11/15/06 | 01/31/2005 | 03/09/2006 | 54,664.32 | 39,739.08 | 14,925.24 |
| 900. AMERISOURCE BERGEN CORP | 01/28/2005 | 03/09/2006 | 41,389.72 | 26,251.65 | 15,138.07 |
| 1000. AMERIPRISE FINL INC COM | 01/31/2005 | 03/09/2006 | 43,318.66 | 33,492.31 | 9,826.35 |
| 1100. AMETEK INC NEW | 01/31/2005 | 03/09/2006 | 47,309.54 | 41,381.95 | 5,927.59 |
| 5500. AMGEN INC | 07/16/2004 | 03/09/2006 | 404,622.57 | 307,748.67 | 96,873.90 |
| 800. AMKOR TECHNOLOGY INC COM | 02/01/2005 | 03/09/2006 | 6,791.79 | 3,559.56 | 3,232.23 |
| 4200. #REORG/AMSOUTH BANCORP STK MERGER TO REGIONS FINL COR | 01/31/2005 | 03/09/2006 | 114,698.47 | 104,107.56 | 10,590.91 |
| 100. AMSURG CORP COM | 01/28/2005 | 03/09/2006 | 2,198.93 | 2,612.26 | -413.33 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 500. AMYLIN PHARMACEUTICALS INC COM | 01/31/2005 | 03/09/2006 | 20,844.35 | 11,088.00 | 9,756.35 |
| 1000. ANADARKO PETROLEUM CORP | 01/31/2005 | 03/09/2006 | 94,277.10 | 65,561.74 | 28,715.36 |
| 1600. ANALOG DEVICES INC | 01/28/2005 | 03/09/2006 | 59,470.17 | 55,279.68 | 4,190.49 |
| 700. ANDREW CORP COM | 01/31/2005 | 03/09/2006 | 8,889.72 | 9,210.60 | -320.88 |
| 300. #REORG/ANDRX GROUP CASH | 01/31/2005 | 03/09/2006 | 6,344.80 | 6,459.27 | -114.47 |
| 3400. ANHEUSER BUSCH COS INC | 01/31/2005 | 03/09/2006 | 145,957.51 | 167,243.28 | -21,285.77 |
| 300. ANNTAYLOR STORES CORP COM | 01/31/2005 | 03/09/2006 | 10,595.67 | 6,409.80 | 4,185.87 |
| 300. ANSYS INC COM | 01/31/2005 | 03/09/2006 | 14,615.55 | 9,295.99 | 5,319.56 |
| 100. #REORG/ANTEON INTL CORP CASH MERGER EFF 6/8/06 | 02/01/2005 | 03/09/2006 | 5,482.83 | 3,434.50 | 2,048.33 |
| 300. ANWORTH MTG AST CORP COM | 01/28/2005 | 03/09/2006 | 2,201.93 | 2,977.08 | -775.15 |
| 1300. AON CORP | 01/28/2005 | 03/09/2006 | 51,192.42 | 28,004.47 | 23,187.95 |
| 1500. APACHE CORP | 01/31/2005 | 03/09/2006 | 96,342.04 | 81,300.42 | 15,041.62 |
| 400. APT INVT & MGMT CO CL A | 01/31/2005 | 03/09/2006 | 17,859.45 | 14,418.76 | 3,440.69 |
| 700. APOLLO GROUP INC CL A CL A | 12/16/2004 | 03/09/2006 | 35,670.90 | 55,666.82 | -19,995.92 |
| 3600. APPLE INC | 01/31/2005 | 03/09/2006 | 230,104.93 | 133,863.60 | 96,241.33 |
| 1900. APPLEBEES INTL INC COM | 01/31/2005 | 03/09/2006 | 45,617.59 | 53,111.11 | -7,493.52 |
| 200. APRIA HEALTHCARE GROUP INC COM | 01/31/2005 | 03/09/2006 | 4,525.86 | 6,497.44 | -1,971.58 |
| 600. APPLERA CORP - APPLIED BIOSYSTEMS GROUP | 01/28/2005 | 03/09/2006 | 16,601.49 | 12,020.16 | 4,581.33 |
| 200. APPLIED INDL TECHNOLOGIES INC COM | 01/31/2005 | 03/09/2006 | 7,985.75 | 5,758.50 | 2,227.25 |
| 7400. APPLIED MATERIALS INC | 07/21/2004 | 03/09/2006 | 130,901.97 | 125,343.42 | 5,558.55 |
| 1300. APPLIED MICRO CIRCUITS CORP CDT-COM | 01/31/2005 | 03/09/2006 | 5,043.84 | 4,381.78 | 662.06 |
| 400. AQUANTIVE INC COM | 01/31/2005 | 03/09/2006 | 9,731.70 | 3,742.80 | 5,988.90 |
| 100. #REORG/ARAMARK CORP CL B | 01/31/2005 | 03/09/2006 | 2,864.91 | 2,587.50 | 277.41 |
| 800. ARBITRON INC COM | 02/01/2005 | 03/09/2006 | 27,671.15 | 32,590.74 | -4,919.59 |
| 2900. ARCHER-DANIELS-MIDLAND CO | 01/31/2005 | 03/09/2006 | 93,406.13 | 67,038.09 | 26,368.04 |
| 100. ARCHSTONE-SMITH TR COM | 01/28/2005 | 03/09/2006 | 4,748.85 | 3,393.50 | 1,355.35 |
| 300. Ariba INC COM NEW | 01/31/2005 | 03/09/2006 | 3,086.90 | 4,042.41 | -955.51 |
| 100. ARKANSAS BEST CORP DEL COM | 01/28/2005 | 03/09/2006 | 4,107.87 | 3,903.31 | 204.56 |
| 200. ARMOR HLDGS INC COM | 01/31/2005 | 03/09/2006 | 11,337.65 | 8,585.22 | 2,752.43 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 2200. ARRIS GROUP INC COM | 01/31/2005 | 03/09/2006 | 26,575.18 | 13,552.16 | 13,023.02 |
| 500. ARROW ELECTR INC COM | 08/13/2001 | 03/09/2006 | 16,724.48 | 13,725.00 | 2,999.48 |
| 700. ARTHROCARE CORP COM | 01/31/2005 | 03/09/2006 | 30,848.05 | 20,327.77 | 10,520.28 |
| 400. ARVINMERITOR INC COM STK | 01/28/2005 | 03/09/2006 | 5,791.82 | 7,647.72 | -1,855.90 |
| 300. ASHLAND INC NEW COM | 01/31/2005 | 03/09/2006 | 19,178.41 | 14,878.73 | 4,299.68 |
| 600. ASSOCTD BANC-CORP COM | 01/28/2005 | 03/09/2006 | 20,033.38 | 19,587.30 | 446.08 |
| 600. ASSURANT INC COM | 01/31/2005 | 03/09/2006 | 27,077.16 | 19,325.86 | 7,751.30 |
| 300. ASTA FDG INC COM | 01/31/2005 | 03/09/2006 | 9,707.70 | 7,641.95 | 2,065.75 |
| 700. ASTORIA FINL CORP COM | 01/31/2005 | 03/09/2006 | 20,285.37 | 17,263.18 | 3,022.19 |
| 100. ATHEROGENICS INC COM | 01/31/2005 | 03/09/2006 | 1,498.95 | 1,876.50 | -377.55 |
| 400. ATHEROS COMMUNICATIONS INC COM | 02/01/2005 | 03/09/2006 | 9,395.71 | 4,278.04 | 5,117.67 |
| 1800. ATMEL CORP COM | 01/31/2005 | 03/09/2006 | 7,703.76 | 5,517.00 | 2,186.76 |
| 400. ATMOS ENERGY CORP COM | 01/28/2005 | 03/09/2006 | 10,471.67 | 10,911.72 | -440.05 |
| 1000. AUTODESK INC COM | 01/31/2005 | 03/09/2006 | 37,988.83 | 28,968.78 | 9,020.05 |
| 1400. AUTOLIV INC COM STK | 01/31/2005 | 03/09/2006 | 74,351.71 | 65,464.18 | 8,887.53 |
| 2600. AUTOMATIC DATA PROCESSING | 11/12/2003 | 03/09/2006 | 122,248.24 | 103,316.20 | 18,932.04 |
| 900. AUTONATION INC DEL COM | 01/31/2005 | 03/09/2006 | 19,664.39 | 17,019.63 | 2,644.76 |
| 200. AUTOZONE INC COM | 01/31/2005 | 03/09/2006 | 19,037.41 | 17,821.26 | 1,216.15 |
| 1000. AVALONBAY CMNTYS INC REIT | 01/31/2005 | 03/09/2006 | 103,926.80 | 66,593.05 | 37,333.75 |
| 2100. AVAYA INC | 01/28/2005 | 03/09/2006 | 22,259.31 | 30,222.57 | -7,963.26 |
| 800. AVERY DENNISON CORP | 01/31/2005 | 03/09/2006 | 47,862.53 | 47,828.00 | 34.53 |
| 100. AVID TECH INC COM | 01/31/2005 | 03/09/2006 | 4,700.85 | 6,234.25 | -1,533.40 |
| 600. AVNET INC COM | 06/27/2001 | 03/09/2006 | 14,513.55 | 12,650.14 | 1,863.41 |
| 400. AVOCENT CORP COM | 04/27/2004 | 03/09/2006 | 12,839.60 | 13,745.72 | -906.12 |
| 2100. AVON PRODS INC | 01/31/2005 | 03/09/2006 | 61,276.11 | 87,810.42 | -26,534.31 |
| 900. AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | 01/28/2005 | 03/09/2006 | 5,885.81 | 6,573.15 | -687.34 |
| 200. #REORG/AZTAR CORP CASH MERGER EFF 1/3/07 | 01/31/2005 | 03/09/2006 | 6,023.81 | 6,382.42 | -358.61 |
| 2500. BB&T CORP COM | 01/31/2005 | 03/09/2006 | 98,121.98 | 98,102.67 | 19.31 |
| 1400. BJ SVCS CO COM | 03/27/2003 | 03/09/2006 | 43,482.66 | 24,457.09 | 19,025.57 |
| 500. BRE PPTYS INC COM CL A | 01/31/2005 | 03/09/2006 | 27,499.15 | 18,320.80 | 9,178.35 |
| 700. BMC SOFTWARE INC COM STK | 10/28/2004 | 03/09/2006 | 15,385.52 | 12,915.07 | 2,470.45 |
| 1500. BAKER HUGHES INC | 01/28/2005 | 03/09/2006 | 97,122.01 | 64,079.10 | 33,042.91 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 500. BALDOR ELEC CO COM | 01/28/2005 | 03/09/2006 | 15,739.51 | 13,625.50 | 2,114.01 |
| 200. BALL CORP COM | 01/28/2005 | 03/09/2006 | 8,645.73 | 8,318.60 | 327.13 |
| 22400. BK AMER CORP COM | 06/27/2001 | 03/09/2006 | 1020064.67 | 779,953.49 | 240,111.18 |
| 200. BK HAW CORP COM | 01/28/2005 | 03/09/2006 | 10,699.67 | 9,504.20 | 1,195.47 |
| 600. BK MUT CORP NEW COM STK | 01/28/2005 | 03/09/2006 | 6,785.79 | 7,216.20 | -430.41 |
| 5100. BANK NEW YORK INC | 01/31/2005 | 03/09/2006 | 173,088.68 | 151,164.85 | 21,923.83 |
| 400. BARD C R INC CAP | 01/31/2005 | 03/09/2006 | 27,275.16 | 26,826.20 | 448.96 |
| 400. BARR PHARMACEUTICALS INC | 01/22/2004 | 03/09/2006 | 26,143.19 | 20,342.40 | 5,800.79 |
| 100. BAUSCH & LOMB INC COM | 01/31/2005 | 03/09/2006 | 6,631.79 | 7,173.50 | -541.71 |
| 2700. BAXTER INTL INC | 01/31/2005 | 03/09/2006 | 103,190.83 | 91,434.37 | 11,756.46 |
| 600. BE AEROSPACE INC COM | 01/28/2005 | 03/09/2006 | 14,141.56 | 6,349.86 | 7,791.70 |
| 600. BEA SYS INC COM | 01/28/2005 | 03/09/2006 | 6,959.78 | 5,121.60 | 1,838.18 |
| 300. BEACON ROOFING SUPPLY INC | 01/31/2005 | 03/09/2006 | 11,537.64 | 5,921.95 | 5,615.69 |
| 500. BEAR STEARNS COS INC | 01/31/2005 | 03/09/2006 | 65,547.98 | 50,004.17 | 15,543.81 |
| 800. BEARINGPOINT INC COM | 01/31/2005 | 03/09/2006 | 6,863.78 | 6,302.08 | 561.70 |
| 100. BEAZER HOMES USA INC COM | 02/01/2005 | 03/09/2006 | 5,957.81 | 5,107.17 | 850.64 |
| 900. BEBE STORES INC COM | 02/01/2005 | 03/09/2006 | 15,587.52 | 15,474.86 | 112.66 |
| 300. BECKMAN COULTER INC COM | 01/31/2005 | 03/09/2006 | 15,854.51 | 20,000.40 | -4,145.89 |
| 1100. BECTON DICKINSON & CO COM | 01/31/2005 | 03/09/2006 | 69,132.87 | 62,139.93 | 6,992.94 |
| 1200. BED BATH & BEYOND INC | 01/31/2005 | 03/09/2006 | 44,110.64 | 47,991.69 | -3,881.05 |
| 200. #REORG/BEDFORD PPTY INVS INC CASH MERGEREFF 5/5/06 | 01/31/2005 | 03/09/2006 | 5,365.83 | 5,027.20 | 338.63 |
| 8100. BELL SOUTH CORP | 01/31/2005 | 03/09/2006 | 277,740.47 | 217,584.80 | 60,155.67 |
| 2300. BEMIS CO INC COM | 01/31/2005 | 03/09/2006 | 69,641.86 | 66,975.51 | 2,666.35 |
| 1400. BERKLEY W R CORP COM | 01/31/2005 | 03/09/2006 | 81,407.50 | 43,742.84 | 37,664.66 |
| 500. BERRY PETE CO CL A CL A | 02/01/2005 | 03/09/2006 | 32,519.00 | 27,626.40 | 4,892.60 |
| 1800. BEST BUY INC | 01/31/2005 | 03/09/2006 | 95,649.06 | 64,767.60 | 30,881.46 |
| 2200. #REORG/BEVERLY ENTERPRISES INC CASH MERGER EFF 3/15/0 | 01/31/2005 | 03/09/2006 | 27,235.16 | 26,487.98 | 747.18 |
| 900. BIG LOTS INC COM | 01/28/2005 | 03/09/2006 | 11,663.64 | 9,964.26 | 1,699.38 |
| 200. BIO-REFERENCE LABS INC COM PAR \$0.01 NEWNEWCOM PAR \$0 | 01/28/2005 | 03/09/2006 | 3,547.89 | 2,772.90 | 774.99 |
| 1100. BIOMET INC COM | 01/31/2005 | 03/09/2006 | 38,597.81 | 46,709.22 | -8,111.41 |
| 1500. BIOGEN IDEC INC COM STK TO BIOGEN IDEC SEC#2005597 EF | 01/31/2005 | 03/09/2006 | 71,292.81 | 94,542.11 | -23,249.30 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 300. #REORG/BIOSTIE INC CASH | 01/31/2005 | 03/09/2006 | 15,398.52 | 17,318.98 | -1,920.46 |
| 200. BLACK & DECKER CORP | 01/28/2005 | 03/09/2006 | 17,309.46 | 16,077.40 | 1,232.06 |
| 300. BLACK HILLS CORP COM | 01/28/2005 | 03/09/2006 | 9,965.69 | 8,837.70 | 1,127.99 |
| 1500. H & R BLOCK INC | 01/31/2005 | 03/09/2006 | 33,238.97 | 36,029.61 | -2,790.64 |
| 900. BLOCKBUSTER INC CL A CL A ISIN #US0936791088 | 01/31/2005 | 03/09/2006 | 3,248.89 | 8,328.60 | -5,079.71 |
| 200. BLUE NILE INC COM | 01/31/2005 | 03/09/2006 | 6,435.80 | 5,627.98 | 807.82 |
| 100. BLYTH INC COM | 01/28/2005 | 03/09/2006 | 2,152.93 | 3,096.90 | -943.97 |
| 3700. BOEING CO | 07/22/2004 | 03/09/2006 | 272,866.62 | 175,380.00 | 97,486.62 |
| 400. BORDERS GROUP INC COM STK | 01/28/2005 | 03/09/2006 | 9,635.70 | 10,238.56 | -602.86 |
| 100. BORLAND SOFTWARE CORP COM | 01/28/2005 | 03/09/2006 | 519.48 | 833.79 | -314.31 |
| 100. BOSTON PRIVATE FINL HLDGS INC COM | 07/17/2003 | 03/09/2006 | 2,966.90 | 2,345.60 | 621.30 |
| 900. BSTN PPTYS INC | 01/31/2005 | 03/09/2006 | 80,106.54 | 50,705.78 | 29,400.76 |
| 2900. BOSTON SCIENTIFIC CORP | 01/23/2003 | 03/09/2006 | 65,247.99 | 65,467.50 | -219.51 |
| 100. BRANDYWINE RLTY TR SH BEN INT NEW | 01/28/2005 | 03/09/2006 | 2,985.90 | 2,943.00 | 42.90 |
| 300. BRIGHT HORIZONS FAMILY SOLUTIONS INC COMCOMCOM | 01/31/2005 | 03/09/2006 | 10,559.67 | 8,417.97 | 2,141.70 |
| 500. BRIGHTPOINT INC COM NEW | 02/01/2005 | 03/09/2006 | 13,644.58 | 4,032.38 | 9,612.20 |
| 8600. BRISTOL MYERS SQUIBB CO | 01/31/2005 | 03/09/2006 | 195,128.00 | 201,927.72 | -6,799.72 |
| 1800. BROADCOM CORP CL A CL A | 01/31/2005 | 03/09/2006 | 82,005.48 | 37,793.66 | 44,211.82 |
| 200. #REORG/BROADWING CASH/STOCK MERGER TO 24735 | 02/01/2005 | 03/09/2006 | 2,387.92 | 1,089.83 | 1,298.09 |
| 300. BROOKS AUTOMATION INC NEW | 02/01/2005 | 03/09/2006 | 4,259.86 | 4,715.82 | -455.96 |
| 400. BROWN-FORMAN INC CL B NON-VTG COM | 02/01/2005 | 03/09/2006 | 31,163.04 | 19,315.60 | 11,847.44 |
| 400. BRUNSWICK CORP | 01/31/2005 | 03/09/2006 | 15,195.53 | 18,259.08 | -3,063.55 |
| 100. BUCYRUS INTL INC NEW CL A CL A | 01/28/2005 | 03/09/2006 | 6,231.80 | 3,629.31 | 2,602.49 |
| 200. BUFFALO WILD WINGS INC COM STK | 01/31/2005 | 03/09/2006 | 7,483.77 | 8,129.96 | -646.19 |
| 600. BUILD-A-BEAR WORKSHOP INC COM STK | 02/01/2005 | 03/09/2006 | 16,463.49 | 18,758.00 | -2,294.51 |
| 100. BUILDING MATLS HLDG CORP | 01/31/2005 | 03/09/2006 | 6,557.79 | 3,618.34 | 2,939.45 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1600. BURLINGTON NORTHN SANTA FE CORP | 07/02/2001 | 03/09/2006 | 121,356.27 | 48,053.90 | 73,302.37 |
| 1800. BURLINGTON RESOURCES INC | 01/31/2005 | 03/09/2006 | 159,619.09 | 78,913.60 | 80,705.49 |
| 400. CBL & ASSOC PPTYS INC COM | 01/31/2005 | 03/09/2006 | 16,871.48 | 13,758.14 | 3,113.34 |
| 3100. CBS CORP NEW CL B | 08/13/2004 | 03/09/2006 | 74,242.71 | 95,228.08 | -20,985.37 |
| 200. CBRL GROUP INC COM STK | 01/31/2005 | 03/09/2006 | 8,821.72 | 8,217.32 | 604.40 |
| 300. C D W CORP COM | 01/31/2005 | 03/09/2006 | 16,907.48 | 17,642.13 | -734.65 |
| 800. C H ROBINSON WORLDWIDE INC COM NEW COM NEW | 01/31/2005 | 03/09/2006 | 35,254.91 | 20,494.12 | 14,760.79 |
| 800. CIGNA CORP COM | 01/14/2005 | 03/09/2006 | 100,468.91 | 66,230.08 | 34,238.83 |
| 900. CIT GROUP INC | 01/28/2005 | 03/09/2006 | 48,346.51 | 36,073.26 | 12,273.25 |
| 1500. CKE RESTAURANTS INC COM | 01/31/2005 | 03/09/2006 | 25,034.23 | 21,582.87 | 3,451.36 |
| 1000. CMS ENERGY CORP COM | 01/31/2005 | 03/09/2006 | 13,669.58 | 10,463.90 | 3,205.68 |
| 2400. CNET NETWORKS INC COM CNET NETWORKS INC COM STK | 01/31/2005 | 03/09/2006 | 31,631.02 | 25,695.86 | 5,935.16 |
| 100. CRA INTL INC COM | 01/28/2005 | 03/09/2006 | 4,847.85 | 4,278.07 | 569.78 |
| 500. CSG SYS INTL INC COM | 01/31/2005 | 03/09/2006 | 11,264.65 | 8,837.05 | 2,427.60 |
| 1000. CSX CORP | 01/31/2005 | 03/09/2006 | 54,588.32 | 39,529.90 | 15,058.42 |
| 3600. CVS CORP | 01/31/2005 | 03/09/2006 | 108,392.67 | 82,410.56 | 25,982.11 |
| 200. CV THERAPEUTICS INC COM | 01/31/2005 | 03/09/2006 | 4,911.84 | 4,085.94 | 825.90 |
| 2000. CA INC COM | 01/28/2005 | 03/09/2006 | 54,198.33 | 52,924.60 | 1,273.73 |
| 900. CABLEVISION SYSTEMS INC | 01/31/2005 | 03/09/2006 | 23,966.26 | 25,011.52 | -1,045.26 |
| 100. CABOT MICROELECTRONICS CORP COM | 02/01/2005 | 03/09/2006 | 3,298.89 | 3,093.92 | 204.97 |
| 1200. CADENCE DESIGN SYS INC COM | 01/31/2005 | 03/09/2006 | 21,515.33 | 15,903.48 | 5,611.85 |
| 300. CALAMOS ASSET MGMT INC CL A COM STK | 01/31/2005 | 03/09/2006 | 11,096.65 | 7,282.34 | 3,814.31 |
| 200. CA PIZZA KITCHEN INC COM ISIN US13054D1090 | 01/28/2005 | 03/09/2006 | 5,891.81 | 4,934.15 | 957.66 |
| 1800. CALLAWAY GOLF CO COM | 01/31/2005 | 03/09/2006 | 29,033.10 | 23,846.75 | 5,186.35 |
| 300. CAMDEN PPTY TR SH BEN INT | 01/31/2005 | 03/09/2006 | 19,556.39 | 13,687.17 | 5,869.22 |
| 1900. CAMPBELL SOUP CO | 01/31/2005 | 03/09/2006 | 60,399.14 | 55,308.75 | 5,090.39 |
| 1400. CAPITAL ONE FINL CORP | 05/14/2004 | 03/09/2006 | 120,242.30 | 91,636.82 | 28,605.48 |
| 800. CARBO CERAMICS INC COM | 01/31/2005 | 03/09/2006 | 41,014.74 | 37,758.08 | 3,256.66 |
| 1900. CARDINAL HEALTH INC | 01/31/2005 | 03/09/2006 | 136,833.79 | 105,666.14 | 31,167.65 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 300. CAREER ED CORP COM | 01/28/2005 | 03/09/2006 | 10,235.68 | 11,242.92 | -1,007.24 |
| 2000. #REORG/CAREMARK RX INC STK MERGER TO CVSCORP DE SEC # | 07/07/2004 | 03/09/2006 | 99,456.94 | 62,019.60 | 37,437.34 |
| 300. CARLISLE COMPANIES INC COM | 06/24/2004 | 03/09/2006 | 23,681.27 | 18,011.22 | 5,670.05 |
| 200. CARMAX INC COM | 01/28/2005 | 03/09/2006 | 6,103.81 | 5,671.40 | 432.41 |
| 100. CARMIKE CINEMAS INC COM | 01/28/2005 | 03/09/2006 | 2,411.92 | 3,588.20 | -1,176.28 |
| 100. CARPENTER TECH CORP COM | 02/01/2005 | 03/09/2006 | 8,392.74 | 6,128.50 | 2,264.24 |
| 800. #REORG/CARRAMERICA RLTY CORP CASH MERGEREFF 7/14/0 | 01/31/2005 | 03/09/2006 | 35,502.90 | 24,092.24 | 11,410.66 |
| 300. CASH AMER INVTS INC | 01/28/2005 | 03/09/2006 | 7,976.75 | 8,102.10 | -125.35 |
| 1300. CATALINA MARKETING CORP | 01/31/2005 | 03/09/2006 | 30,718.05 | 33,373.02 | -2,654.97 |
| 3000. CATERPILLAR INC | 01/31/2005 | 03/09/2006 | 214,163.42 | 131,577.82 | 82,585.60 |
| 3000. #REORG/CELL THERAPEUTICS INC REV SPIT TOCELL THERAP | 02/01/2005 | 03/09/2006 | 5,759.82 | 28,851.91 | -23,092.09 |
| 1500. CELGENE CORP | 10/08/2003 | 03/09/2006 | 58,738.19 | 17,138.85 | 41,599.34 |
| 4700. CENDANT CORP | 08/29/2002 | 03/09/2006 | 76,419.65 | 65,587.82 | 10,831.83 |
| 200. CENTENE CORP DEL COM | 01/31/2005 | 03/09/2006 | 5,651.82 | 6,599.00 | -947.18 |
| 1300. CENTERPOINT ENERGY INC COM | 01/31/2005 | 03/09/2006 | 16,327.49 | 14,583.40 | 1,744.09 |
| 600. CENTEX CORP COM | 01/28/2005 | 03/09/2006 | 37,036.86 | 36,390.42 | 646.44 |
| 100. CENTRAL GARDEN & PET CO | 01/28/2005 | 03/09/2006 | 5,055.84 | 4,066.50 | 989.34 |
| 400. CENTY ALUM CO COM | 02/01/2005 | 03/09/2006 | 14,055.56 | 10,035.73 | 4,019.83 |
| 200. CENTURYTEL INC | 01/28/2005 | 03/09/2006 | 7,287.77 | 6,504.72 | 783.05 |
| 300. CEPHALON INC CON | 01/31/2005 | 03/09/2006 | 24,251.25 | 14,735.15 | 9,516.10 |
| 100. CERADYNE INC DEL COM | 01/31/2005 | 03/09/2006 | 5,418.83 | 3,277.31 | 2,141.52 |
| 600. CERIDIAN CORP NEW COM | 11/04/2003 | 03/09/2006 | 15,437.52 | 12,884.76 | 2,552.76 |
| 300. CERNER CORP COM | 01/31/2005 | 03/09/2006 | 13,049.59 | 7,448.70 | 5,600.89 |
| 500. CHAPARRAL STL CO DEL COM | 02/01/2005 | 03/09/2006 | 22,219.31 | 7,994.76 | 14,224.55 |
| 300. CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | 01/31/2005 | 03/09/2006 | 5,675.82 | 3,139.28 | 2,536.54 |
| 1000. CHARMING SHOPPES INC COM | 01/31/2005 | 03/09/2006 | 13,179.59 | 8,168.12 | 5,011.47 |
| 600. CHATTEM INC | 02/01/2005 | 03/09/2006 | 22,895.29 | 21,510.50 | 1,384.79 |
| 300. CHECKFREE CORP NEW | 01/31/2005 | 03/09/2006 | 14,099.56 | 11,774.79 | 2,324.77 |
| 400. CHEESECAKE FACTORY INC COM | 01/31/2005 | 03/09/2006 | 14,275.56 | 13,016.56 | 1,259.00 |
| 100. CHEMED CORP NEW COM | 02/01/2005 | 03/09/2006 | 5,438.83 | 3,595.00 | 1,843.83 |
| 500. CHEMTURA CORP COM | 01/28/2005 | 03/09/2006 | 5,194.84 | 5,863.40 | -668.56 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 200. CHENIERE ENERGY INC COM | 02/01/2005 | 03/09/2006 | 7,995.75 | 7,538.50 | 457.25 |
| 1700. CHESAPEAKE ENERGY CORP | 01/31/2005 | 03/09/2006 | 50,539.44 | 29,529.66 | 21,009.78 |
| 10700. CHEVRONTXACO CORP | 01/09/2004 | 03/09/2006 | 582,490.11 | 460,019.30 | 122,470.81 |
| 100. CHGO MERCANTILE EXCHANGE | 01/31/2005 | 03/09/2006 | 41,663.72 | 21,116.75 | 20,546.97 |
| 800. CHICOS FAS INC COM | 01/28/2005 | 03/09/2006 | 30,199.07 | 20,210.80 | 9,988.27 |
| 100. CHILDRENS PL RETAIL STORES INC COM | 02/01/2005 | 03/09/2006 | 5,023.84 | 3,779.01 | 1,244.83 |
| 900. CHOICE HOTELS INTL INC COM | 02/01/2005 | 03/09/2006 | 40,399.75 | 26,260.87 | 14,138.88 |
| 1200. CHIQUITA BRANDS INTL INC | 01/31/2005 | 03/09/2006 | 21,827.32 | 27,403.20 | -5,575.88 |
| 500. #REORG/CHIRON CORP CASH | 01/31/2005 | 03/09/2006 | 22,624.30 | 16,463.90 | 6,160.40 |
| 900. CHUBB CORP | 09/24/2002 | 03/09/2006 | 85,965.36 | 51,648.66 | 34,316.70 |
| 400. CIMAREX ENERGY CO COM | 01/31/2005 | 03/09/2006 | 15,927.51 | 14,202.89 | 1,724.62 |
| 5300. CIN BELL INC NEW COM STK | 01/31/2005 | 03/09/2006 | 21,623.33 | 23,105.73 | -1,482.40 |
| 1100. CIN FNCL CORP COM | 01/31/2005 | 03/09/2006 | 48,123.52 | 45,154.73 | 2,968.79 |
| 1800. #REORG/CINERGY CORP STK | 01/31/2005 | 03/09/2006 | 78,585.58 | 72,530.12 | 6,055.46 |
| 800. CIRCUIT CY STORES INC COM | 01/31/2005 | 03/09/2006 | 19,231.40 | 11,334.60 | 7,896.80 |
| 31100. CISCO SYS INC | 11/08/2002 | 03/09/2006 | 635,353.48 | 402,761.81 | 232,591.67 |
| 1400. CINTAS CORP | 02/01/2005 | 03/09/2006 | 58,784.19 | 61,069.46 | -2,285.27 |
| 24500. CITIGROUP INC | 09/22/2003 | 03/09/2006 | 1138725.03 | 1129758.70 | 8,966.33 |
| 200. CITIZENS COMMUNICATIONS CO COM | 01/28/2005 | 03/09/2006 | 2,687.91 | 2,678.58 | 9.33 |
| 400. CITRIX SYS INC COM | 01/28/2005 | 03/09/2006 | 12,863.60 | 8,433.88 | 4,429.72 |
| 300. CITY NATL CORP COM | 01/28/2005 | 03/09/2006 | 23,033.29 | 20,696.10 | 2,337.19 |
| 300. CLARCOR INC COM | 01/31/2005 | 03/09/2006 | 9,788.69 | 8,070.25 | 1,718.44 |
| 2400. CLEAR CHANNEL COMMUNICATIO NS INC | 01/31/2005 | 03/09/2006 | 68,973.88 | 73,467.26 | -4,493.38 |
| 200. CLEVELAND CLIFFS COM STK | 02/01/2005 | 03/09/2006 | 16,387.49 | 13,101.00 | 3,286.49 |
| 300. CLOROX CO COM | 01/28/2005 | 03/09/2006 | 18,617.42 | 17,548.50 | 1,068.92 |
| 1700. COACH INC | 01/31/2005 | 03/09/2006 | 60,042.15 | 46,877.27 | 13,164.88 |
| 9200. COCA COLA CO | 01/31/2005 | 03/09/2006 | 389,976.02 | 382,583.88 | 7,392.14 |
| 1400. COCA COLA ENTERPRISES INC | 01/28/2005 | 03/09/2006 | 27,845.14 | 30,239.16 | -2,394.02 |
| 1000. COEUR D ALENE MINES CORP IDA COM | 02/01/2005 | 03/09/2006 | 5,429.83 | 3,547.46 | 1,882.37 |
| 300. COGNEX CORP COM | 01/28/2005 | 03/09/2006 | 8,546.73 | 7,580.61 | 966.12 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|-----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 500. COGNIZANT TECHNOLOGY | | | | | |
| SOLUTIONS CORP CL ACL A | 01/28/2005 | 03/09/2006 | 27,684.14 | 18,294.65 | 9,389.49 |
| 200. COINSTAR INC COM | 01/28/2005 | 03/09/2006 | 5,157.84 | 4,849.58 | 308.26 |
| 500. COLDWATER CREEK INC COM | 05/20/2004 | 03/09/2006 | 12,754.60 | 3,037.04 | 9,717.56 |
| 2300. COLGATE PALMOLIVE CO | 01/31/2005 | 03/09/2006 | 131,716.95 | 118,923.25 | 12,793.70 |
| 700. COLUMBIA SPORTSWEAR CO COM | 02/01/2005 | 03/09/2006 | 35,222.91 | 38,363.59 | -3,140.68 |
| 10600. COMCAST CORP NEW CL A CL A | 01/31/2005 | 03/09/2006 | 279,089.42 | 343,672.01 | -64,582.59 |
| 700. COMERICA INC COM | 01/31/2005 | 03/09/2006 | 39,198.79 | 40,377.19 | -1,178.40 |
| 500. COMM BANCSHARES INC COM | 02/14/2005 | 03/09/2006 | 25,814.20 | 22,931.89 | 2,882.31 |
| 300. COML METALS CO COM | 01/31/2005 | 03/09/2006 | 13,142.59 | 8,355.51 | 4,787.08 |
| 300. #REORG/COMWLTH TEL | | | | | |
| ENTERPRISES INC CASH & STK | 01/31/2005 | 03/09/2006 | 9,422.71 | 14,214.85 | -4,792.14 |
| 200. COMMUNITY HEALTH SYS INC | 01/31/2005 | 03/09/2006 | 7,597.76 | 5,775.97 | 1,821.79 |
| 600. COMPASS BANCSHARES INC COM | 01/28/2005 | 03/09/2006 | 29,801.08 | 27,447.42 | 2,353.66 |
| 900. COMPUTER SCIENCES CORP | 01/31/2005 | 03/09/2006 | 48,031.52 | 45,598.58 | 2,432.94 |
| 1700. COMPUWARE CORP COM | 01/31/2005 | 03/09/2006 | 13,531.58 | 11,713.00 | 1,818.58 |
| 100. COMSTOCK RES INC NEW | 01/31/2005 | 03/09/2006 | 2,628.91 | 2,335.75 | 293.16 |
| 100. COMTECH TELECOMMUNICATIONS | | | | | |
| CORP COM NEW | 02/01/2005 | 03/09/2006 | 3,085.90 | 2,262.94 | 822.96 |
| 600. COMVERSE TECHNOLOGY INC. | 01/28/2005 | 03/09/2006 | 17,027.47 | 12,915.30 | 4,112.17 |
| 2300. CONAGRA FOODS INC INC | | | | | |
| CUSIP REMAINS EFF 9-28-00 | 01/31/2005 | 03/09/2006 | 47,723.53 | 67,532.12 | -19,808.59 |
| 900. #REORG/CONNETICS CORP CASH | | | | | |
| MERGER EFF 12/29/06 | 01/31/2005 | 03/09/2006 | 14,525.55 | 21,906.91 | -7,381.36 |
| 6100. CONOCOPHILLIPS | 06/27/2001 | 03/09/2006 | 360,681.92 | 171,991.33 | 188,690.59 |
| 300. CONSOL ENERGY INC COM | 01/28/2005 | 03/09/2006 | 19,187.41 | 12,629.10 | 6,558.31 |
| 1100. CONS EDISON INC COM | 01/31/2005 | 03/09/2006 | 48,816.50 | 47,848.90 | 967.60 |
| 800. CONSTELLATION BRANDS INC | | | | | |
| CL A CL A | 01/28/2005 | 03/09/2006 | 21,327.34 | 20,127.16 | 1,200.18 |
| 900. CONSTELLATION ENERGY GROUP | | | | | |
| INC MARYLAND COM | 09/24/2002 | 03/09/2006 | 49,111.49 | 20,611.17 | 28,500.32 |
| 400. CONTL AIRL INC CL B | 01/31/2005 | 03/09/2006 | 9,703.70 | 4,224.00 | 5,479.70 |
| 400. COPART INC COM | 01/28/2005 | 03/09/2006 | 10,443.67 | 9,027.32 | 1,416.35 |
| 500. CORINTHIAN COLLEGES INC | | | | | |
| COM STK | 01/31/2005 | 03/09/2006 | 6,979.78 | 9,610.40 | -2,630.62 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 500. CORN PRODS INTL INC COM | 01/28/2005 | 03/09/2006 | 13,394.58 | 14,366.05 | -971.47 |
| 6700. CORNING INC | 06/08/2004 | 03/09/2006 | 166,958.87 | 86,330.84 | 80,628.03 |
| 400. CORPORATE EXECUTIVE BRD CO COMMON STOCK | 01/31/2005 | 03/09/2006 | 39,010.80 | 25,050.52 | 13,960.28 |
| 1000. COST PLUS INC CALIF | 10/28/2004 | 03/09/2006 | 19,129.41 | 31,883.40 | -12,753.99 |
| 2200. COSTCO WHSL CORP NEW | 05/19/2004 | 03/09/2006 | 116,728.41 | 80,930.30 | 35,798.11 |
| 100. COSTAR GROUP INC COM | 01/28/2005 | 03/09/2006 | 5,153.84 | 4,300.93 | 852.91 |
| 2600. COUNTRYWIDE FINL CORP COM STK \$.05 PAR | 01/31/2005 | 03/09/2006 | 89,359.25 | 93,817.47 | -4,458.22 |
| 300. COVANCE INC | 09/25/2003 | 03/09/2006 | 17,258.47 | 6,688.17 | 10,570.30 |
| 700. COVENTRY HEALTH CARE INC | 01/28/2005 | 03/09/2006 | 39,793.77 | 25,625.50 | 14,168.27 |
| 400. CRANE CO COM | 01/31/2005 | 03/09/2006 | 15,179.53 | 11,176.80 | 4,002.73 |
| 300. CREDENCE SYS CORP DEL | 02/01/2005 | 03/09/2006 | 2,432.92 | 2,395.96 | 36.96 |
| 700. CRESCENT REAL ESTATE EQUITIES CO TX COM STK | 01/28/2005 | 03/09/2006 | 14,664.54 | 11,252.79 | 3,411.75 |
| 800. CROWN CASTLE INTL CORP COM STK | 01/31/2005 | 03/09/2006 | 24,271.25 | 13,129.82 | 11,141.43 |
| 500. CUBIST PHARMACEUTICALS INC COM | 01/31/2005 | 03/09/2006 | 12,064.62 | 5,485.76 | 6,578.86 |
| 100. CUMMINS INC | 01/31/2005 | 03/09/2006 | 10,340.68 | 7,619.00 | 2,721.68 |
| 100. CYMER INC COM | 01/31/2005 | 03/09/2006 | 4,406.86 | 2,627.60 | 1,779.26 |
| 600. CYPRESS SEMICONDUCTOR CORP COM | 01/31/2005 | 03/09/2006 | 10,349.68 | 6,996.00 | 3,353.68 |
| 200. CYTEC IND COM | 01/31/2005 | 03/09/2006 | 10,753.66 | 10,186.00 | 567.66 |
| 200. DRS TECHNOLOGIES INC COM | 02/01/2005 | 03/09/2006 | 10,785.66 | 8,143.22 | 2,642.44 |
| 1200. D R HORTON INC | 01/31/2005 | 03/09/2006 | 37,234.85 | 35,182.03 | 2,052.82 |
| 200. DST SYS INC COM | 01/31/2005 | 03/09/2006 | 11,337.65 | 9,707.00 | 1,630.65 |
| 100. DSP GROUP INC COM | 01/28/2005 | 03/09/2006 | 2,753.91 | 2,428.13 | 325.78 |
| 2500. DTE ENERGY CO COM | 01/31/2005 | 03/09/2006 | 105,071.77 | 108,062.48 | -2,990.71 |
| 1400. DADE BEHRING HLDGS INC COM | 01/31/2005 | 03/09/2006 | 49,544.47 | 40,027.62 | 9,516.85 |
| 1100. DANAHER CORP | 01/28/2005 | 03/09/2006 | 67,328.93 | 60,309.81 | 7,019.12 |
| 300. DARDEN RESTAURANTS INC COM | 01/28/2005 | 03/09/2006 | 12,293.62 | 8,679.21 | 3,614.41 |
| 100. DAVITA INC COM | 01/28/2005 | 03/09/2006 | 5,788.82 | 4,158.70 | 1,630.12 |
| 600. DEAN FOODS CO NEW COM | 01/28/2005 | 03/09/2006 | 22,391.31 | 17,851.70 | 4,539.61 |
| 500. DECKERS OUTDOOR CORP COM | 02/01/2005 | 03/09/2006 | 17,669.45 | 19,491.46 | -1,822.01 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 1100. DEERE & CO | 01/28/2005 | 03/09/2006 | 81,936.48 | 74,445.69 | 7,490.79 |
| 800. DEL MONTE FOODS CO COM | 01/28/2005 | 03/09/2006 | 8,791.72 | 9,005.52 | -213.80 |
| 11700. DELL INC COM STK | 11/01/2004 | 03/09/2006 | 338,002.61 | 412,914.06 | -74,911.45 |
| 1200. #REORG/DELTA & PINE CO CASH MERGER EFF 6/1/07 | 01/31/2005 | 03/09/2006 | 32,734.99 | 35,143.66 | -2,408.67 |
| 400. DELTA PETE CORP DE | 01/31/2005 | 03/09/2006 | 7,215.77 | 5,781.08 | 1,434.69 |
| 500. DENBURY RES INC HLDG CO COM NEW | 01/31/2005 | 03/09/2006 | 13,334.59 | 7,219.25 | 6,115.34 |
| 200. DELUXE CORP COM | 01/28/2005 | 03/09/2006 | 4,819.85 | 7,597.00 | -2,777.15 |
| 2100. DENDREON CORP COM STK ISIN US24823Q1076 | 02/01/2005 | 03/09/2006 | 9,932.69 | 14,285.06 | -4,352.37 |
| 400. DENTSPLY INTL INC NEW | 01/31/2005 | 03/09/2006 | 22,263.31 | 22,394.52 | -131.21 |
| 1900. DEVON ENERGY CORP NEW | 01/31/2005 | 03/09/2006 | 107,707.69 | 76,587.74 | 31,119.95 |
| 700. DEVRY INC DEL COM | 12/09/2003 | 03/09/2006 | 16,687.48 | 17,555.02 | -867.54 |
| 200. DICKS SPORTING GOODS INC | 02/01/2005 | 03/09/2006 | 7,475.77 | 6,903.20 | 572.57 |
| 300. DIEBOLD INC COM | 02/01/2005 | 03/09/2006 | 12,443.61 | 16,239.20 | -3,795.59 |
| 400. DIGENE CORP COM | 01/31/2005 | 03/09/2006 | 16,887.48 | 9,969.04 | 6,918.44 |
| 100. DIGITAL RIV INC COM | 01/31/2005 | 03/09/2006 | 4,043.87 | 3,917.73 | 126.14 |
| 200. #REORG/DIGITAS INC COM CASH MERGER EFF DATE 1-31- | 08/05/2003 | 03/09/2006 | 2,679.91 | 1,183.98 | 1,495.93 |
| 300. DILLARDS INC CL A COM | 01/31/2005 | 03/09/2006 | 7,280.77 | 7,776.30 | -495.53 |
| 200. DIODES INC COM | 01/31/2005 | 03/09/2006 | 7,399.77 | 2,794.87 | 4,604.90 |
| 100. DIONEX CORP COM | 01/28/2005 | 03/09/2006 | 5,323.83 | 5,849.60 | -525.77 |
| 3100. DIRECTV GROUP INC COM | 01/31/2005 | 03/09/2006 | 48,079.52 | 46,755.87 | 1,323.65 |
| 100. DISCOVERY LABORATORIES INC NEW COM STK ISIN# US254668 | 01/28/2005 | 03/09/2006 | 791.97 | 759.69 | 32.28 |
| 8600. WALT DISNEY CO | 01/31/2005 | 03/09/2006 | 241,480.58 | 245,366.38 | -3,885.80 |
| 1300. DISCOVERY HLDG CO COM STK | 01/31/2005 | 03/09/2006 | 18,498.43 | 19,773.63 | -1,275.20 |
| 500. #REORG/DITECH COMMUNICATIO NS CORP N/C TODITECH NETWO | 01/31/2005 | 03/09/2006 | 4,819.85 | 6,617.04 | -1,797.19 |
| 900. DOLLAR GENERAL CORP | 01/28/2005 | 03/09/2006 | 15,497.52 | 18,052.11 | -2,554.59 |
| 400. DOLLAR TREE STORES INC COM | 01/31/2005 | 03/09/2006 | 10,431.67 | 10,787.04 | -355.37 |
| 1500. DOMINION RES INC VA NEW | 01/31/2005 | 03/09/2006 | 107,456.70 | 102,641.73 | 4,814.97 |
| 900. R R DONNELLEY & SONS CO | 01/31/2005 | 03/09/2006 | 29,897.08 | 29,846.33 | 50.75 |
| 300. DORAL FINL CORP COM | 01/31/2005 | 03/09/2006 | 3,071.90 | 12,936.00 | -9,864.10 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. DOT HILL SYS CORP | 01/28/2005 | 03/09/2006 | 1,313.95 | 1,227.86 | 86.09 |
| 900. DOV PHARMACEUTICAL INC COM | 02/01/2005 | 03/09/2006 | 14,930.54 | 14,674.26 | 256.28 |
| 900. DOVER CORP COM | 01/31/2005 | 03/09/2006 | 42,073.70 | 33,991.38 | 8,082.32 |
| 4500. DOW CHEMICAL CO | 08/18/2004 | 03/09/2006 | 191,514.11 | 181,731.15 | 9,782.96 |
| 500. DOWNEY FINL CORP COM | 01/31/2005 | 03/09/2006 | 30,494.06 | 31,441.25 | -947.19 |
| 200. DREAMWORKS ANIMATION INC CL A COM STK | 01/31/2005 | 03/09/2006 | 5,369.83 | 7,029.00 | -1,659.17 |
| 200. DRESS BARN INC COM | 01/31/2005 | 03/09/2006 | 8,647.73 | 3,830.92 | 4,816.81 |
| 4000. E I DU PONT DE NEMOURS & | 01/31/2005 | 03/09/2006 | 161,195.04 | 188,963.36 | -27,768.32 |
| 4100. DUKE ENERGY CORP | 01/31/2005 | 03/09/2006 | 115,124.46 | 107,943.23 | 7,181.22 |
| 1100. DUKE RLTY CORP COM NEW | 01/28/2005 | 03/09/2006 | 40,148.76 | 34,057.54 | 6,091.22 |
| 300. DUN & BRADSTREET CORP DEL | 01/31/2005 | 03/09/2006 | 22,016.32 | 17,075.46 | 4,940.86 |
| 600. #REORG/DUQUESNE LT HLDGS INC CASH MERGEREFF 5/31/07 | 01/28/2005 | 03/09/2006 | 10,001.69 | 10,965.00 | -963.31 |
| 10700. EMC CORP MASS | 10/06/2004 | 03/09/2006 | 150,865.36 | 135,080.01 | 15,785.35 |
| 500. ENSCO INTL INC | 01/28/2005 | 03/09/2006 | 22,319.31 | 16,802.50 | 5,516.81 |
| 1100. EOG RES INC | 01/28/2005 | 03/09/2006 | 71,816.79 | 40,591.98 | 31,224.81 |
| 800. E*TRADE FIN CORP COM | 01/28/2005 | 03/09/2006 | 19,183.41 | 10,824.96 | 8,358.45 |
| 700. EAGLE MATLS INC COM | 02/01/2005 | 03/09/2006 | 36,825.86 | 18,682.51 | 18,143.35 |
| 3100. EARTHLINK INC COM STK | 01/31/2005 | 03/09/2006 | 28,488.12 | 31,494.27 | -3,006.15 |
| 1300. EASTMAN KODAK CO COM | 01/28/2005 | 03/09/2006 | 37,074.86 | 41,886.00 | -4,811.14 |
| 500. EATON CORP COM | 01/28/2005 | 03/09/2006 | 34,118.95 | 33,511.05 | 607.90 |
| 600. EATON VANCE CORP | 01/31/2005 | 03/09/2006 | 15,905.51 | 14,934.90 | 970.61 |
| 4900. EBAY INC | 01/31/2005 | 03/09/2006 | 184,528.33 | 199,673.34 | -15,145.01 |
| 900. ECHOSTAR COMMUNICATIONS CORP NEW CL A | 01/31/2005 | 03/09/2006 | 25,847.20 | 27,343.93 | -1,496.73 |
| 200. ECLIPSYS CORP | 02/01/2005 | 03/09/2006 | 4,695.85 | 3,708.17 | 987.68 |
| 2100. ECOLAB INC | 02/01/2005 | 03/09/2006 | 81,750.48 | 70,812.37 | 10,938.11 |
| 100. EDGE PETE CORP DEL COM | 01/31/2005 | 03/09/2006 | 2,453.92 | 1,428.07 | 1,025.85 |
| 1400. EDISON INTL COM | 01/31/2005 | 03/09/2006 | 58,938.19 | 44,526.53 | 14,411.66 |
| 1100. EDO CORP COM | 02/01/2005 | 03/09/2006 | 31,932.01 | 35,025.97 | -3,093.96 |
| 1300. #REORG/EDU MNGT CORP CASH MERGER EFF 6/1/06 | 01/31/2005 | 03/09/2006 | 53,961.34 | 40,299.04 | 13,662.30 |
| 300. EDWARDS A.G INC COM | 01/31/2005 | 03/09/2006 | 13,292.59 | 12,655.20 | 637.39 |
| 2800. EL PASO CORP COM | 01/28/2005 | 03/09/2006 | 33,514.97 | 30,242.80 | 3,272.17 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 300. ELECTRO SCIENTIFIC INDS | | | | | |
| INC COM | 01/28/2005 | 03/09/2006 | 7,229.77 | 5,143.50 | 2,086.27 |
| 1300. ELECTRONIC ARTS | 01/31/2005 | 03/09/2006 | 66,089.97 | 80,388.89 | -14,298.92 |
| 2300. ELECTRONIC DATA SYS CORP | 01/28/2005 | 03/09/2006 | 61,523.11 | 47,892.67 | 13,630.44 |
| 500. ELECTRONICS FOR IMAGING | | | | | |
| INC COM | 01/31/2005 | 03/09/2006 | 13,314.59 | 8,363.01 | 4,951.58 |
| 700. ELKCORP COM #REORG/ELKCORP | | | | | |
| CASH MERGER EFF 3/27/07 | 02/14/2003 | 03/09/2006 | 24,492.24 | 11,502.19 | 12,990.05 |
| 1500. #REORG/EMDEON CORP NAME | 01/31/2005 | 03/09/2006 | 16,034.50 | 11,244.00 | 4,790.50 |
| 1800. EMERSON ELECTRIC CO | 01/31/2005 | 03/09/2006 | 150,835.36 | 119,585.34 | 31,250.02 |
| 100. EMMIS COMMUNICATIONS CORP | 01/31/2005 | 03/09/2006 | 1,688.94 | 1,752.85 | -63.91 |
| 200. ENCORE ACQSTN CO COM | 02/01/2005 | 03/09/2006 | 5,713.82 | 5,031.17 | 682.65 |
| 1600. ENCYSIVE PHARMACEUTICALS | | | | | |
| INC COM ENCYSIVE PHARMACEU | 01/31/2005 | 03/09/2006 | 14,575.55 | 14,857.59 | -282.04 |
| 300. ENDO PHARMACEUTICALS HLDGS | | | | | |
| INC COM | 01/31/2005 | 03/09/2006 | 9,266.71 | 6,312.90 | 2,953.81 |
| 600. ENERGEN CORP COM | 01/28/2005 | 03/09/2006 | 19,889.38 | 17,543.10 | 2,346.28 |
| 900. ENERGY E. CORP COM | 01/28/2005 | 03/09/2006 | 21,851.32 | 23,373.63 | -1,522.31 |
| 200. ENERGIZER HLDGS INC COM | 01/31/2005 | 03/09/2006 | 10,711.67 | 10,605.00 | 106.67 |
| 200. ENERGY PARTNERS LTD OC-COM | 01/31/2005 | 03/09/2006 | 4,197.87 | 4,319.26 | -121.39 |
| 500. ENGELHARD CORP | 01/31/2005 | 03/09/2006 | 19,684.39 | 14,922.80 | 4,761.59 |
| 200. ENTERCOMMUNICATIONS CORP | 01/31/2005 | 03/09/2006 | 5,739.82 | 6,261.74 | -521.92 |
| 900. ENTERGY CORP NEW COM | 09/04/2003 | 03/09/2006 | 63,250.05 | 48,789.00 | 14,461.05 |
| 100. ENZON PHARMACEUTICALS INC | | | | | |
| COM COM COM | 01/28/2005 | 03/09/2006 | 683.97 | 1,237.64 | -553.67 |
| 1000. EPICOR SOFTWARE CORP | 01/31/2005 | 03/09/2006 | 12,199.62 | 13,324.71 | -1,125.09 |
| 600. EQUIFAX INC | 01/31/2005 | 03/09/2006 | 22,241.31 | 16,931.52 | 5,309.79 |
| 100. EQUINIX INC COM NEW | 01/31/2005 | 03/09/2006 | 5,164.84 | 4,193.27 | 971.57 |
| 1600. EQUITABLE RES INC COM | 01/31/2005 | 03/09/2006 | 57,742.22 | 45,409.50 | 12,332.72 |
| 4600. EQUITY OFFICE PROPERTIES | 01/31/2005 | 03/09/2006 | 155,613.22 | 129,837.24 | 25,775.98 |
| 2900. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 01/31/2005 | 03/09/2006 | 129,713.01 | 91,972.88 | 37,740.13 |
| 300. ERESEARCH TECH INC COM | 01/28/2005 | 03/09/2006 | 4,250.86 | 3,593.07 | 657.79 |
| 300. ESSEX PPTY TR REIT | 01/31/2005 | 03/09/2006 | 31,490.03 | 21,563.64 | 9,926.39 |
| 200. ETHAN ALLEN INTERIORS INC | 01/31/2005 | 03/09/2006 | 8,013.75 | 7,018.00 | 995.75 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 800. EURONET WORLDWIDE INC COM | 02/01/2005 | 03/09/2006 | 27,679.14 | 19,490.66 | 8,188.48 |
| 2900. EXELON CORP | 01/31/2005 | 03/09/2006 | 158,538.13 | 127,134.37 | 31,403.76 |
| 800. EXPEDIA INC DEL COM | 02/10/2004 | 03/09/2006 | 14,847.54 | 23,677.88 | -8,830.34 |
| 200. EXPEDITORS INTL WASH INC | 01/28/2005 | 03/09/2006 | 15,799.51 | 11,157.60 | 4,641.91 |
| 600. EXPRESS SCRIPTS INC COM | 01/31/2005 | 03/09/2006 | 52,432.39 | 22,288.62 | 30,143.77 |
| 500. EXTREME NETWORKS INC COM | 01/31/2005 | 03/09/2006 | 2,259.93 | 3,192.00 | -932.07 |
| 30000. EXXON MOBIL CORP | 01/31/2005 | 03/09/2006 | 1767245.73 | 1538550.55 | 228,695.18 |
| 1200. FEI CO COM | 02/19/2003 | 03/09/2006 | 24,683.24 | 18,324.58 | 6,358.66 |
| 200. FLIR SYS INC | 01/31/2005 | 03/09/2006 | 5,395.83 | 6,021.42 | -625.59 |
| 300. FMC TECHNOLOGIES INC COM | 02/01/2005 | 03/09/2006 | 13,967.57 | 9,227.12 | 4,740.45 |
| 100. FPIC INS GROUP INC COM | 01/28/2005 | 03/09/2006 | 3,509.89 | 3,194.07 | 315.82 |
| 1700. FPL GRP INC COM W/RTS | | | | | |
| ATTACHED EXP 6/30/2006 | 01/31/2005 | 03/09/2006 | 66,314.96 | 64,221.64 | 2,093.32 |
| 700. FAMILY DLR STORES INC COM | 01/31/2005 | 03/09/2006 | 17,499.46 | 23,052.13 | -5,552.67 |
| 700. FARO TECHNOLOGIES INC COM | 02/01/2005 | 03/09/2006 | 10,982.66 | 20,047.06 | -9,064.40 |
| 100. FASTENAL CO COM | 01/31/2005 | 03/09/2006 | 4,235.86 | 2,997.74 | 1,238.12 |
| 3000. FEDERAL HOME LN MTG CORP | | | | | |
| VT COM | 04/30/2004 | 03/09/2006 | 191,994.10 | 176,078.10 | 15,916.00 |
| 4200. FEDERAL NATL MTG ASSN | 12/16/2002 | 03/09/2006 | 225,365.07 | 282,294.18 | -56,929.11 |
| 1200. #REORG/FEDT DEPT STORES | | | | | |
| INC NAME CHANGE TO MACYS I | 01/31/2005 | 03/09/2006 | 85,533.37 | 73,393.97 | 12,139.40 |
| 400. FEDT INVESTORS INC CL B | 01/28/2005 | 03/09/2006 | 15,023.53 | 11,592.40 | 3,431.13 |
| 1400. FEDEX CORP | 02/23/2004 | 03/09/2006 | 157,271.17 | 96,173.14 | 61,098.03 |
| 200. FERRO CORP COM | 01/28/2005 | 03/09/2006 | 3,809.88 | 3,895.28 | -85.40 |
| 300. #REORG/FID BANKSHARES INC | | | | | |
| CASH MERGER EFF DATE 1-5-0 | 01/31/2005 | 03/09/2006 | 9,692.70 | 7,953.63 | 1,739.07 |
| 400. FIDELITY NATL INFORMATION | | | | | |
| SVCS INC COM STK | 01/31/2005 | 03/09/2006 | 15,883.51 | 13,910.88 | 1,972.63 |
| 500. #REORG/FID NATL FIN INC | | | | | |
| STK MERGER TO FID NATL INF | 01/28/2005 | 03/09/2006 | 17,724.45 | 21,487.50 | -3,763.05 |
| 2100. FIFTH THIRD BANCORP | 01/31/2005 | 03/09/2006 | 78,348.59 | 97,215.59 | -18,867.00 |
| 100. FINISH LINE INC CL A | 01/28/2005 | 03/09/2006 | 1,698.94 | 1,949.93 | -250.99 |
| 400. FIRST AMERN CORP CALIF COM | | | | | |
| AMERICAN CORP @ 1.00 EFF 5 | 01/31/2005 | 03/09/2006 | 15,247.53 | 14,580.80 | 666.73 |
| 1800. 1ST BANCORP P R COM | 02/01/2005 | 03/09/2006 | 22,319.31 | 48,602.26 | -26,282.95 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 500. FIRST CASH FINANCIAL SERVICES INC | 01/31/2005 | 03/09/2006 | 8,809.72 | 6,232.48 | 2,577.24 |
| 3400. FIRST DATA CORP | 01/31/2005 | 03/09/2006 | 157,415.16 | 138,222.92 | 19,192.24 |
| 2100. 1ST HORIZON NATL CORP COM | 01/31/2005 | 03/09/2006 | 81,540.49 | 89,080.32 | -7,539.83 |
| 900. #REORG/1ST HORIZON PHARMACEUTICALS CORP N/C T | 01/31/2005 | 03/09/2006 | 18,458.43 | 16,164.64 | 2,293.79 |
| 500. 1ST INDL RLTY TR INC COM | 01/28/2005 | 03/09/2006 | 19,844.39 | 18,746.72 | 1,097.67 |
| 800. FISERV INC | 01/31/2005 | 03/09/2006 | 33,438.97 | 30,572.40 | 2,866.57 |
| 1400. FIRSTENERGY CORP COM | 01/31/2005 | 03/09/2006 | 68,919.88 | 55,520.73 | 13,399.15 |
| 400. #REORG/FISHER SCIENTIFIC INTL INC STK MERGER TO 286 | 01/28/2005 | 03/09/2006 | 27,131.16 | 25,031.60 | 2,099.56 |
| 300. FLEETWOOD ENTERPRISES INC | 01/31/2005 | 03/09/2006 | 3,299.89 | 2,632.50 | 667.39 |
| 200. FL ROCK INDS INC COM | 02/01/2005 | 03/09/2006 | 10,997.66 | 8,330.00 | 2,667.66 |
| 200. FLUOR CORP NEW COM | 01/31/2005 | 03/09/2006 | 15,797.51 | 10,542.34 | 5,255.17 |
| 100. FOOT LOCKER INC | 01/28/2005 | 03/09/2006 | 2,393.92 | 2,637.93 | -244.01 |
| 7900. FORD MOTOR CO DEL | 01/31/2005 | 03/09/2006 | 61,144.12 | 104,126.70 | -42,982.58 |
| 500. FOREST CITY ENTERPRISES INC CL A | 02/14/2005 | 03/09/2006 | 20,909.35 | 15,546.40 | 5,362.95 |
| 2100. FOREST LABS INC | 01/31/2005 | 03/09/2006 | 94,224.10 | 86,894.21 | 7,329.89 |
| 200. FOREST OIL CORP COM PAR | 01/31/2005 | 03/09/2006 | 6,659.79 | 5,029.44 | 1,630.35 |
| 100. FORMFACTOR INC COM STK | 02/01/2005 | 03/09/2006 | 3,851.88 | 2,327.28 | 1,524.60 |
| 700. FORTUNE BRANDS INC | 01/31/2005 | 03/09/2006 | 55,193.30 | 55,016.90 | 176.40 |
| 500. FDRY NETWORKS INC COM | 01/31/2005 | 03/09/2006 | 7,544.76 | 5,112.45 | 2,432.31 |
| 600. FOXHOLLOW TECHNOLOGIES INC COM STK | 02/01/2005 | 03/09/2006 | 17,429.46 | 16,954.62 | 474.84 |
| 1300. FRANKLIN RESOURCES INC | 01/31/2005 | 03/09/2006 | 126,473.11 | 87,590.58 | 38,882.53 |
| 300. FRED'S INC CL A | 02/12/2003 | 03/09/2006 | 3,905.87 | 4,810.00 | -904.13 |
| 800. FREEPORT-MCMORAN COPPER & GOLD INC | 01/31/2005 | 03/09/2006 | 38,670.81 | 28,878.60 | 9,792.21 |
| 1800. #REORG/FREESCALE SEMICONDUCTOR INC CL B CAS | 01/28/2005 | 03/09/2006 | 47,194.55 | 31,119.84 | 16,074.71 |
| 1400. FREMONT GEN CORP COM | 01/31/2005 | 03/09/2006 | 30,785.05 | 33,835.13 | -3,050.08 |
| 200. FUELCELL ENERGY INC COM | 02/01/2005 | 03/09/2006 | 2,019.93 | 1,859.48 | 160.45 |
| 800. FURNITURE BRANDS INTL INC | 02/01/2005 | 03/09/2006 | 19,831.39 | 18,879.28 | 952.11 |
| 700. ARTHUR J GALLAGHER & CO | 01/31/2005 | 03/09/2006 | 20,075.38 | 20,622.49 | -547.11 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1100. GANNETT INC | 01/31/2005 | 03/09/2006 | 66,624.95 | 87,821.62 | -21,196.67 |
| 2700. GAP INC COM | 01/31/2005 | 03/09/2006 | 47,869.52 | 58,676.92 | -10,807.40 |
| 200. GAYLORD ENTMT CO NEW COM | 01/31/2005 | 03/09/2006 | 8,983.72 | 7,860.00 | 1,123.72 |
| 300. GEN-PROBE INC NEW COM | 01/31/2005 | 03/09/2006 | 14,996.53 | 14,602.50 | 394.03 |
| 1400. GENCORP INC COM | 01/31/2005 | 03/09/2006 | 26,641.18 | 25,565.03 | 1,076.15 |
| 2100. GENENTECH INC NEW | 01/31/2005 | 03/09/2006 | 172,593.70 | 99,321.93 | 73,271.77 |
| 900. GENERAL DYNAMICS CORP | 01/31/2005 | 03/09/2006 | 114,206.49 | 92,430.15 | 21,776.34 |
| 48200. GENERAL ELECTRIC CO | 07/26/2004 | 03/09/2006 | 1599708.87 | 1523305.84 | 76,403.03 |
| 800. GENERAL GROWTH PPTYS INC COM COM | 01/31/2005 | 03/09/2006 | 38,766.80 | 25,136.11 | 13,630.69 |
| 1300. GENERAL MILLS INC | 01/31/2005 | 03/09/2006 | 63,451.05 | 68,963.70 | -5,512.65 |
| 2100. GENERAL MOTORS CORP | 01/31/2005 | 03/09/2006 | 44,791.62 | 76,785.46 | -31,993.84 |
| 900. GENESCO INC COM | 02/01/2005 | 03/09/2006 | 33,730.96 | 25,906.07 | 7,824.89 |
| 200. GENESIS MICROCHIP INC DEL | 02/01/2005 | 03/09/2006 | 3,911.87 | 2,528.15 | 1,383.72 |
| 200. GENESIS HEALTHCARE CORP COM STK | 01/28/2005 | 03/09/2006 | 8,333.74 | 6,901.96 | 1,431.78 |
| 700. GENTEX CORP COM | 03/18/2003 | 03/09/2006 | 11,584.64 | 9,216.97 | 2,367.67 |
| 300. GENLYTE GROUP INC COM | 01/31/2005 | 03/09/2006 | 17,756.45 | 11,991.79 | 5,764.66 |
| 400. GENUINE PARTS CO COM | 01/28/2005 | 03/09/2006 | 17,719.45 | 16,782.00 | 937.45 |
| 1100. GENWORTH FINL INC COM CL A | 01/28/2005 | 03/09/2006 | 37,079.86 | 29,098.96 | 7,980.90 |
| 1100. GENZYME CORP GENL DIV | 01/31/2005 | 03/09/2006 | 75,380.68 | 63,508.91 | 11,871.77 |
| 100. GEVITY HR INC COM STK | 01/28/2005 | 03/09/2006 | 2,366.92 | 2,014.40 | 352.52 |
| 2000. GILEAD SCI INC COM | 01/31/2005 | 03/09/2006 | 121,116.28 | 65,739.07 | 55,377.21 |
| 400. GLOBAL PMTS INC | 01/31/2005 | 03/09/2006 | 20,999.35 | 11,457.28 | 9,542.07 |
| 300. #REORG/GOLD BANC CASH & STK MGR TO MARSHALL & ISLE | 01/28/2005 | 03/09/2006 | 5,474.83 | 4,322.64 | 1,152.19 |
| 1200. GOLDEN WEST FINANCIAL CORP | 01/31/2005 | 03/09/2006 | 82,389.47 | 76,623.24 | 5,766.23 |
| 1700. GOLDMAN SACHS GROUP INC | 02/05/2004 | 03/09/2006 | 240,746.60 | 167,422.46 | 73,324.14 |
| 500. GOODRICH CORPORATION | 01/31/2005 | 03/09/2006 | 20,534.36 | 17,034.45 | 3,499.91 |
| 300. GRACE W R & CO DEL NEW COM STK | 01/31/2005 | 03/09/2006 | 3,062.90 | 3,441.30 | -378.40 |
| 300. W W GRAINGER INC | 01/31/2005 | 03/09/2006 | 21,449.34 | 18,312.00 | 3,137.34 |
| 500. GNT PRIDECO INC COM STK ISIN# US38821G1013 | 01/31/2005 | 03/09/2006 | 18,279.43 | 9,737.50 | 8,541.93 |
| 1100. GREATBATCH INC COM | 02/01/2005 | 03/09/2006 | 23,253.28 | 19,495.08 | 3,758.20 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. GREENBRIER COS INC COM STK | 01/31/2005 | 03/09/2006 | 7,617.76 | 5,587.00 | 2,030.76 |
| 900. GREY WOLF INC COM | 02/01/2005 | 03/09/2006 | 5,966.81 | 4,711.95 | 1,254.86 |
| 100. GUESS INC COM | 01/31/2005 | 03/09/2006 | 3,433.89 | 1,398.94 | 2,034.95 |
| 200. GUITAR CTR INC COM | 01/31/2005 | 03/09/2006 | 9,515.70 | 11,460.93 | -1,945.23 |
| 1200. GYMBOREE CORP COM | 02/01/2005 | 03/09/2006 | 28,979.10 | 15,419.71 | 13,559.39 |
| 2000. #REORG/HCA INC CASH MERGER EFF 11/17/06 | 01/31/2005 | 03/09/2006 | 94,097.11 | 89,290.00 | 4,807.11 |
| 2000. HCC INS HLDGS INC COM | 01/31/2005 | 03/09/2006 | 64,398.02 | 43,208.94 | 21,189.08 |
| 200. HAEMONETICS CORP MASS COM | 01/31/2005 | 03/09/2006 | 10,331.68 | 7,704.74 | 2,626.94 |
| 200. HAIN CELESTIAL GROUP INC | 01/28/2005 | 03/09/2006 | 4,513.86 | 3,984.34 | 529.52 |
| 2000. HALLIBURTON CO | 12/26/2002 | 03/09/2006 | 132,075.94 | 38,500.00 | 93,575.94 |
| 300. HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM | 01/31/2005 | 03/09/2006 | 4,598.85 | 4,243.50 | 355.35 |
| 700. HANOVER INS GROUP INC COM | 01/31/2005 | 03/09/2006 | 35,005.92 | 22,358.50 | 12,647.42 |
| 100. HANSEN NAT CORP COM | 02/01/2005 | 03/09/2006 | 9,823.69 | 2,101.14 | 7,722.55 |
| 200. #REORG/HARLAND JOHN H CO CASH MERGER EFF5/1/07 | 01/28/2005 | 03/09/2006 | 7,311.77 | 7,121.00 | 190.77 |
| 1200. HARLEY DAVIDSON INC | 01/31/2005 | 03/09/2006 | 60,106.15 | 71,183.12 | -11,076.97 |
| 300. HARMAN INTERNATIONAL INDUSTRIES | 02/14/2003 | 03/09/2006 | 32,345.00 | 8,881.65 | 23,463.35 |
| 300. HARMONIC INC COM | 01/31/2005 | 03/09/2006 | 1,613.95 | 3,407.10 | -1,793.15 |
| 800. HARRAHS ENTMT INC | 01/31/2005 | 03/09/2006 | 57,326.23 | 50,046.49 | 7,279.74 |
| 400. HARRIS CORP COM | 01/31/2005 | 03/09/2006 | 17,607.45 | 12,887.92 | 4,719.53 |
| 300. HARSCO CORPORATION | 01/28/2005 | 03/09/2006 | 24,062.26 | 15,241.50 | 8,820.76 |
| 1300. HARTFORD FINL SVCS GROUP | 01/31/2005 | 03/09/2006 | 105,530.75 | 86,307.05 | 19,223.70 |
| 100. HARVEST NAT RES INC COM | 01/28/2005 | 03/09/2006 | 963.97 | 1,265.79 | -301.82 |
| 700. HASBRO INC COM | 01/31/2005 | 03/09/2006 | 14,552.55 | 13,532.40 | 1,020.15 |
| 1100. HLTH MGMT ASSOC INC NEW CL A COM | 01/31/2005 | 03/09/2006 | 23,803.26 | 24,211.00 | -407.74 |
| 600. HEALTHCARE RLTY TR | 01/28/2005 | 03/09/2006 | 22,775.30 | 20,918.32 | 1,856.98 |
| 100. HEADWATERS INC COM | 01/31/2005 | 03/09/2006 | 3,634.88 | 3,141.90 | 492.98 |
| 300. HEALTHEXTRAS INC COM STK | 01/31/2005 | 03/09/2006 | 8,996.72 | 4,698.90 | 4,297.82 |
| 500. HEALTH NET INC COM | 01/31/2005 | 03/09/2006 | 24,194.25 | 14,467.50 | 9,726.75 |
| 300. HEALTHWAYS INC COM STK | 01/28/2005 | 03/09/2006 | 12,446.61 | 9,064.50 | 3,382.11 |
| 400. HECLA MNG CO COM | 01/28/2005 | 03/09/2006 | 1,959.93 | 2,219.16 | -259.23 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 300. HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 | 01/31/2005 | 03/09/2006 | 9,986.69 | 9,654.79 | 331.90 |
| 1500. H J HEINZ CO | 01/31/2005 | 03/09/2006 | 57,178.24 | 56,505.00 | 673.24 |
| 400. HELIX ENERGY SOLUTIONS GROUP INC COM STK | 01/31/2005 | 03/09/2006 | 13,515.58 | 8,564.80 | 4,950.78 |
| 300. HELMERICH & PAYNE INC COM | 01/31/2005 | 03/09/2006 | 18,248.43 | 11,263.50 | 6,984.93 |
| 400. HENRY JACK & ASSOC INC COM | 01/28/2005 | 03/09/2006 | 8,879.72 | 8,143.72 | 736.00 |
| 800. HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/1 | 09/10/2003 | 03/09/2006 | 41,710.71 | 28,885.00 | 12,825.71 |
| 100. HEWITT ASSOCS INC CL A COM | 08/13/2003 | 03/09/2006 | 2,807.91 | 2,422.54 | 385.37 |
| 12900. HEWLETT PACKARD CO COM | 09/27/2001 | 03/09/2006 | 422,462.02 | 205,983.33 | 216,478.69 |
| 200. HEXCEL CORP NEW COM | 01/28/2005 | 03/09/2006 | 4,049.87 | 2,786.60 | 1,263.27 |
| 700. HIGHWOODS PPTYS INC COM | 01/31/2005 | 03/09/2006 | 23,022.29 | 16,900.67 | 6,121.62 |
| 100. HILLENBRAND IND INC COM | 01/31/2005 | 03/09/2006 | 5,248.83 | 5,437.50 | -188.67 |
| 1300. HILTON HOTELS CORP COM | 01/28/2005 | 03/09/2006 | 30,510.06 | 29,022.50 | 1,487.56 |
| 10800. HOME DEPOT INC | 01/31/2005 | 03/09/2006 | 438,790.52 | 442,953.72 | -4,163.20 |
| 400. HOME PROPS INC COM | 01/31/2005 | 03/09/2006 | 20,171.38 | 15,565.64 | 4,605.74 |
| 3700. HONEYWELL INTL INC | 01/31/2005 | 03/09/2006 | 152,657.31 | 131,454.90 | 21,202.41 |
| 400. HOSPIRA INC COM | 01/28/2005 | 03/09/2006 | 16,163.50 | 12,495.16 | 3,668.34 |
| 1500. HOST HOTELS & RESORTS INC | 01/31/2005 | 03/09/2006 | 30,134.07 | 24,067.05 | 6,067.02 |
| 200. HOT TOPIC INC COM | 01/31/2005 | 03/09/2006 | 2,805.91 | 3,882.02 | -1,076.11 |
| 100. #REORG/HSTN EXPL CO CASH | 02/01/2005 | 03/09/2006 | 5,002.84 | 5,468.50 | -465.66 |
| 100. HUB GROUP INC CL A | 01/31/2005 | 03/09/2006 | 4,159.87 | 2,707.78 | 1,452.09 |
| 800. HUDSON CITY BANCORP | 01/28/2005 | 03/09/2006 | 10,519.67 | 8,769.75 | 1,749.92 |
| 300. HUDSON HIGHLAND GROUP INC | 01/31/2005 | 03/09/2006 | 4,754.85 | 4,172.58 | 582.27 |
| 700. HUMANA INC COM | 01/31/2005 | 03/09/2006 | 34,228.94 | 23,543.28 | 10,685.66 |
| 600. HUMAN GENOME SCIENCES INC | 01/31/2005 | 03/09/2006 | 7,895.75 | 7,170.48 | 725.27 |
| 700. HUNTINGTON BANCSHARES INC | 01/28/2005 | 03/09/2006 | 16,141.50 | 15,818.53 | 322.97 |
| 100. HUTCHINSON TECH INC COM | 01/31/2005 | 03/09/2006 | 2,748.91 | 3,475.00 | -726.09 |
| 200. #REORG/HYDRIL CO CASH MERGER EFF 5/8/07 | 01/31/2005 | 03/09/2006 | 13,563.58 | 9,994.60 | 3,568.98 |
| 300. #REORG/HYPERION SOLUTIONS CORP CASH MERGER EFF 4/19/ | 01/31/2005 | 03/09/2006 | 9,755.70 | 9,541.80 | 213.90 |
| 800. IAC / INTERACTIVECORP COM NEW STK | 02/10/2004 | 03/09/2006 | 23,855.26 | 29,783.24 | -5,927.98 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 300. #REORG/ICOS CORP CASH MERGER EFF 1/29/07 | 01/31/2005 | 03/09/2006 | 6,992.78 | 7,423.56 | -430.78 |
| 1200. IMS HLTH INC COM STK | 01/28/2005 | 03/09/2006 | 29,531.09 | 27,683.16 | 1,847.93 |
| 1000. IXIA COM | 01/31/2005 | 03/09/2006 | 11,999.63 | 15,484.80 | -3,485.17 |
| 800. ITT INDS INC | 01/31/2005 | 03/09/2006 | 41,598.72 | 34,119.20 | 7,479.52 |
| 400. IDEX CORP | 01/28/2005 | 03/09/2006 | 18,791.42 | 14,978.00 | 3,813.42 |
| 600. #REORG/IDENTIX INC STK MERGER TO L-1 IDENTITY SOL | 01/28/2005 | 03/09/2006 | 4,733.85 | 3,706.74 | 1,027.11 |
| 1800. ILLINOIS TOOL WORKS INC | 01/31/2005 | 03/09/2006 | 161,689.03 | 156,152.34 | 5,536.69 |
| 1000. IMATION CORP COM | 01/31/2005 | 03/09/2006 | 43,168.67 | 34,395.90 | 8,772.77 |
| 800. IMMUCOR INC COM STK | 01/31/2005 | 03/09/2006 | 22,943.29 | 24,082.17 | -1,138.88 |
| 2400. INCYTE CORP COM | 01/31/2005 | 03/09/2006 | 14,135.56 | 21,227.25 | -7,091.69 |
| 1800. #REORG/INDEPENDENCE CMNTY BK CORP CASH MERGER EFF 6/ | 01/31/2005 | 03/09/2006 | 72,825.76 | 70,095.73 | 2,730.03 |
| 300. INDYMAC BANCORP INC COM | 01/31/2005 | 03/09/2006 | 11,465.64 | 10,897.80 | 567.84 |
| 200. INFINITY PPTY & CAS CORP | 01/28/2005 | 03/09/2006 | 7,963.75 | 6,453.48 | 1,510.27 |
| 700. INFORMATICA CORP COM | 01/31/2005 | 03/09/2006 | 9,953.69 | 5,420.60 | 4,533.09 |
| 600. INGRAM MICRO INC CL A | 06/19/2002 | 03/09/2006 | 11,759.63 | 8,700.00 | 3,059.63 |
| 2700. INPUT/OUTPUT INC COM | 02/01/2005 | 03/09/2006 | 19,574.39 | 16,732.14 | 2,842.25 |
| 200. INSIGHT ENTERPRISES INC | 04/23/2003 | 03/09/2006 | 4,041.87 | 1,641.78 | 2,400.09 |
| 300. INSITUFORM TECHNOLOGIES INC CL A COM | 01/31/2005 | 03/09/2006 | 8,069.75 | 4,797.60 | 3,272.15 |
| 900. INTEGRATED DEVICE TECHNOLOGY INC COM | 01/31/2005 | 03/09/2006 | 12,374.61 | 10,060.85 | 2,313.76 |
| 27300. INTEL CORP | 09/13/2002 | 03/09/2006 | 538,885.44 | 529,584.38 | 9,301.06 |
| 400. INTER TEL INC DE COM | 01/31/2005 | 03/09/2006 | 8,143.74 | 10,571.23 | -2,427.49 |
| 200. INTERDIGITAL COMMUNICATION S CORP COM | 01/31/2005 | 03/09/2006 | 5,271.83 | 3,547.44 | 1,724.39 |
| 200. #REORG/INTEGRAPH CORPORATION CASH MERGEREFF | 01/31/2005 | 03/09/2006 | 7,949.75 | 5,949.80 | 1,999.95 |
| 1100. INTERMUNE INC COM | 01/31/2005 | 03/09/2006 | 21,471.34 | 12,570.53 | 8,900.81 |
| 7200. INTL BUSINESS MACHINES | 11/04/2002 | 03/09/2006 | 583,254.09 | 562,640.45 | 20,613.64 |
| 1500. INTERNATIONAL GAME TECHNOLOGY | 01/28/2005 | 03/09/2006 | 52,408.39 | 46,476.00 | 5,932.39 |
| 2200. INTERNATIONAL PAPER CO | 06/28/2001 | 03/09/2006 | 73,103.75 | 78,993.92 | -5,890.17 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 500. INTERNATIONAL SPEEDWAY CORP CL A | 01/31/2005 | 03/09/2006 | 24,819.23 | 26,625.82 | -1,806.59 |
| 200. #REORG/INTERNET SEC SYS INC CASH MERGER EFF 10/23/ | 02/01/2005 | 03/09/2006 | 4,697.85 | 4,305.38 | 392.47 |
| 1900. INTERPUBLIC GROUP COMPANIES INC COM | 03/05/2004 | 03/09/2006 | 18,809.42 | 31,406.43 | -12,597.01 |
| 700. INTERSIL CORP | 01/31/2005 | 03/09/2006 | 19,179.41 | 10,414.60 | 8,764.81 |
| 200. #REORG/INTRADO INC CASH | 01/28/2005 | 03/09/2006 | 5,159.84 | 2,714.34 | 2,445.50 |
| 700. INTUIT | 01/31/2005 | 03/09/2006 | 36,202.88 | 27,524.07 | 8,678.81 |
| 700. INVACARE CORP COM | 01/31/2005 | 03/09/2006 | 21,475.34 | 32,343.50 | -10,868.16 |
| 200. INTUITIVE SURGICAL INC COM NEW STK | 01/31/2005 | 03/09/2006 | 17,797.45 | 7,898.00 | 9,899.45 |
| 200. INVT TECH GROUP INC NEW | 02/01/2005 | 03/09/2006 | 9,519.70 | 3,994.47 | 5,525.23 |
| 200. INVITROGEN CORP COM | 01/31/2005 | 03/09/2006 | 13,963.57 | 13,658.11 | 305.46 |
| 300. #REORG INVESTORS FINL SVCS CORP MERGER TO STATE ST # | 01/31/2005 | 03/09/2006 | 13,004.60 | 15,107.73 | -2,103.13 |
| 200. IPASS INC COM | 01/28/2005 | 03/09/2006 | 1,487.95 | 1,191.00 | 296.95 |
| 400. #REORG/IPAYMENT CASH MERGER EFF 5/10/06 | 02/01/2005 | 03/09/2006 | 16,995.47 | 18,972.35 | -1,976.88 |
| 500. IRON MTN INC COM STK | 01/31/2005 | 03/09/2006 | 20,794.36 | 14,143.90 | 6,650.46 |
| 200. ISLE CAPRI CASINOS INC COM | 01/28/2005 | 03/09/2006 | 5,975.81 | 4,750.74 | 1,225.07 |
| 600. ITRON INC COM STK NPV | 02/01/2005 | 03/09/2006 | 34,402.94 | 13,755.06 | 20,647.88 |
| 7100. #REORG/JDS UNIPHASE CORP REV SPLIT TO JDS UNIPHASE | 02/01/2005 | 03/09/2006 | 26,908.17 | 15,579.41 | 11,328.76 |
| 400. JDA SOFTWARE GROUP INC COM | 01/31/2005 | 03/09/2006 | 5,863.81 | 4,760.26 | 1,103.55 |
| 300. #REORG/J JILL GROUP CASH | 01/31/2005 | 03/09/2006 | 7,115.78 | 4,240.61 | 2,875.17 |
| 15600. J P MORGAN CHASE & CO | 03/04/2004 | 03/09/2006 | 640,204.34 | 644,835.39 | -4,631.05 |
| 600. J2 GLOBAL COMMUNICATONS INC COM NEW NEW | 01/31/2005 | 03/09/2006 | 26,825.17 | 19,274.39 | 7,550.78 |
| 400. JABIL CIRCUIT INC COM | 01/28/2005 | 03/09/2006 | 15,011.53 | 9,178.00 | 5,833.53 |
| 200. JACK IN THE BOX INC COM | 01/31/2005 | 03/09/2006 | 8,167.74 | 6,856.00 | 1,311.74 |
| 400. JACKSON HEWITT TAX SVC INC COM | 01/31/2005 | 03/09/2006 | 11,935.63 | 8,842.96 | 3,092.67 |
| 200. JACOBS ENGR GROUP INC | 01/31/2005 | 03/09/2006 | 15,901.51 | 10,107.22 | 5,794.29 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 100. #REORG/JACUZZI BRANDS INC CASH MERGER EFF 2/7/07 | 01/28/2005 | 03/09/2006 | 921.97 | 951.36 | -29.39 |
| 300. JAKKS PAC INC COM | 01/28/2005 | 03/09/2006 | 7,580.76 | 6,470.65 | 1,110.11 |
| 1000. JANUS CAP GROUP INC COM | 01/31/2005 | 03/09/2006 | 21,329.34 | 14,580.30 | 6,749.04 |
| 300. JARDEN CORP COM | 01/31/2005 | 03/09/2006 | 9,026.72 | 9,155.00 | -128.28 |
| 200. JEFFERIES GROUP INC NEW | 01/31/2005 | 03/09/2006 | 11,017.66 | 7,700.56 | 3,317.10 |
| 1900. #REORG/JEFFSN PILOT CASH | 01/31/2005 | 03/09/2006 | 110,215.61 | 94,918.90 | 15,296.71 |
| 13100. JOHNSON & JOHNSON | 02/11/2004 | 03/09/2006 | 763,706.54 | 716,748.16 | 46,958.38 |
| 900. JOHNSON CONTROLS INC | 01/31/2005 | 03/09/2006 | 64,951.00 | 52,759.56 | 12,191.44 |
| 100. JONES APPAREL GROUP INC | 10/20/2004 | 03/09/2006 | 2,925.91 | 3,395.86 | -469.95 |
| 300. JONES LANG LASALLE INC COM STK | 01/31/2005 | 03/09/2006 | 20,021.38 | 10,543.14 | 9,478.24 |
| 500. JOS A BK CLOTHIERS INC COM | 02/01/2005 | 03/09/2006 | 21,294.34 | 11,491.79 | 9,802.55 |
| 1000. JOY GLOBAL INC COM | 01/31/2005 | 03/09/2006 | 52,738.38 | 18,389.00 | 34,349.38 |
| 2500. JUNIPER NETWORKS INC COM | 09/10/2004 | 03/09/2006 | 47,748.53 | 61,855.75 | -14,107.22 |
| 1200. #REORG/KCS ENERGY INC CASH & STK MERGER TO PETROHAWK | 01/31/2005 | 03/09/2006 | 25,787.20 | 17,193.72 | 8,593.48 |
| 100. #REORG KFX INC COM N/C TO 2028187 EFF 09-29-2006 | 01/31/2005 | 03/09/2006 | 1,854.94 | 1,381.80 | 473.14 |
| 900. KLA-TENCOR CORP | 01/28/2005 | 03/09/2006 | 44,566.63 | 41,179.05 | 3,387.58 |
| 100. KV PHARMACEUTICAL CO. CL A | 01/31/2005 | 03/09/2006 | 2,272.93 | 2,078.07 | 194.86 |
| 200. KB HOME COM | 01/31/2005 | 03/09/2006 | 12,433.61 | 10,565.50 | 1,868.11 |
| 1200. KELLOGG CO COM | 01/31/2005 | 03/09/2006 | 54,154.33 | 53,921.16 | 233.17 |
| 1300. KELLWOOD CO COM | 01/31/2005 | 03/09/2006 | 33,915.95 | 37,155.50 | -3,239.55 |
| 900. KENNAMETAL INC CAP | 01/31/2005 | 03/09/2006 | 52,135.39 | 43,071.50 | 9,063.89 |
| 400. KERR MCGEE CORP | 01/28/2005 | 03/09/2006 | 37,154.85 | 24,270.56 | 12,884.29 |
| 3800. KEYCORP NEW | 01/31/2005 | 03/09/2006 | 138,391.75 | 124,886.44 | 13,505.31 |
| 800. KEYSpan CORP COM | 01/31/2005 | 03/09/2006 | 32,726.99 | 31,462.80 | 1,264.19 |
| 300. KILROY RLTY CORP COM | 01/31/2005 | 03/09/2006 | 22,406.31 | 11,242.82 | 11,163.49 |
| 2100. KIMBERLY CLARK CORP | 01/31/2005 | 03/09/2006 | 122,174.24 | 136,861.92 | -14,687.68 |
| 1300. KIMCO REALTY CORP | 01/31/2005 | 03/09/2006 | 48,878.49 | 34,145.94 | 14,732.55 |
| 300. #REORG/KINDER MORGAN INC--CASH MERGER EFFECTIVE | 01/31/2005 | 03/09/2006 | 27,296.16 | 22,364.01 | 4,932.15 |
| 100. KINDRED HEALTHCARE INC COM STK | 01/31/2005 | 03/09/2006 | 2,286.92 | 2,737.50 | -450.58 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 700. KING PHARMACEUTICALS INC | 01/28/2005 | 03/09/2006 | 12,515.61 | 7,307.51 | 5,208.10 |
| 500. KNIGHT CAP GROUP INC COM | 02/01/2005 | 03/09/2006 | 6,414.80 | 5,016.62 | 1,398.18 |
| 300. KNIGHT RIDDER INC | 01/31/2005 | 03/09/2006 | 18,794.42 | 19,422.00 | -627.58 |
| 600. KNIGHT TRANSN INC COM | 01/28/2005 | 03/09/2006 | 12,113.62 | 9,736.40 | 2,377.22 |
| 1400. KOHLS CORP | 01/31/2005 | 03/09/2006 | 70,025.84 | 64,012.08 | 6,013.76 |
| 600. KOMAG INC COM NEW STK | 02/01/2005 | 03/09/2006 | 29,225.10 | 11,775.42 | 17,449.68 |
| 400. KORN / FERRY INTL COM NEW | | | | | |
| STATE OF INC FROM CA TO DE | 01/28/2005 | 03/09/2006 | 7,831.75 | 7,566.80 | 264.95 |
| 100. #REORG/KOS PHARMACEUTICALS | | | | | |
| CASH MERGER EFF 12/15/06 | 02/01/2005 | 03/09/2006 | 4,653.85 | 3,315.70 | 1,338.15 |
| 1200. KRAFT FOODS INC CL A | 01/31/2005 | 03/09/2006 | 36,094.89 | 40,543.08 | -4,448.19 |
| 100. KRISPY KREME DOUGHNUTS INC | | | | | |
| COM STK ISIN#US5010141043 | 01/28/2005 | 03/09/2006 | 809.97 | 858.93 | -48.96 |
| 3300. KROGER CO | 10/06/2003 | 03/09/2006 | 66,558.95 | 62,268.03 | 4,290.92 |
| 100. #REORG/KRONOS INC CASH | | | | | |
| MERGER EFF DATE 6-12-07 | 01/28/2005 | 03/09/2006 | 3,963.87 | 5,233.88 | -1,270.01 |
| 900. KULICKE & SOFFA INDUSTRIES | | | | | |
| INC | 02/01/2005 | 03/09/2006 | 9,386.71 | 5,984.29 | 3,402.42 |
| 100. KYPHON INC COM | 02/01/2005 | 03/09/2006 | 3,399.89 | 2,708.87 | 691.02 |
| 100. LCA-VISION INC COM PAR | | | | | |
| \$.001 \$.001 | 01/31/2005 | 03/09/2006 | 4,228.87 | 2,650.03 | 1,578.84 |
| 1700. LSI CORP COM STK | 01/31/2005 | 03/09/2006 | 17,254.46 | 10,377.14 | 6,877.32 |
| 700. LTX CORP COM | 01/28/2005 | 03/09/2006 | 3,877.88 | 3,866.52 | 11.36 |
| 400. L-3 COMMUNICATIONS HLDGS | 04/01/2004 | 03/09/2006 | 33,370.97 | 24,161.76 | 9,209.21 |
| 400. LA Z BOY INC COM | 01/28/2005 | 03/09/2006 | 6,215.80 | 5,544.84 | 670.96 |
| 300. LABOR READY INC COM NEW | 01/28/2005 | 03/09/2006 | 7,028.78 | 4,668.30 | 2,360.48 |
| 500. LABORATORY CORP AMER HLDGS | | | | | |
| NEW | 01/28/2005 | 03/09/2006 | 28,504.12 | 23,825.35 | 4,678.77 |
| 200. LABRANCHE & CO INC COM | | | | | |
| ISIN US554471025 | 02/01/2005 | 03/09/2006 | 2,795.91 | 2,001.00 | 794.91 |
| 900. #REORG/LAFARGE N AM INC | | | | | |
| CASH MERGER EFF 5/16/06 | 01/31/2005 | 03/09/2006 | 74,400.71 | 47,968.50 | 26,432.21 |
| 1600. LAIDLAW INTL INC COM STK | 01/31/2005 | 03/09/2006 | 43,342.66 | 34,493.46 | 8,849.20 |
| 600. LAM RESH CORP COM | 01/31/2005 | 03/09/2006 | 24,857.23 | 15,856.57 | 9,000.66 |
| 400. LAMAR ADVERTISING CO CL A | 01/31/2005 | 03/09/2006 | 20,235.37 | 17,156.00 | 3,079.37 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 200. LANCASTER COLONY CORP COM | 02/14/2005 | 03/09/2006 | 7,999.75 | 8,466.72 | -466.97 |
| 100. LANDAMERICA FINL GROUP INC COM | 02/01/2005 | 03/09/2006 | 6,368.80 | 5,289.00 | 1,079.80 |
| 1100. LANDRYS RESTAURANTS INC | 02/01/2005 | 03/09/2006 | 33,097.98 | 30,968.66 | 2,129.32 |
| 1100. LANDSTAR SYS INC COM | 01/31/2005 | 03/09/2006 | 49,443.48 | 37,623.03 | 11,820.45 |
| 200. LASALLE HOTEL PPTYS COM SH BEN INT | 01/28/2005 | 03/09/2006 | 8,143.74 | 6,083.06 | 2,060.68 |
| 600. #REORG/LASERSCOPE EFF 07-28-2006 | 02/01/2005 | 03/09/2006 | 12,383.61 | 17,525.42 | -5,141.81 |
| 400. LAUDER ESTEE COS INC CL A | 06/14/2004 | 03/09/2006 | 14,851.54 | 18,849.72 | -3,998.18 |
| 300. LAUREATE ED INC COM | 11/06/2003 | 03/09/2006 | 15,758.51 | 9,130.08 | 6,628.43 |
| 400. #REORG/LAWSON SOFTWARE INC N/C TO LAWSONSOFTWARE INC | 01/28/2005 | 03/09/2006 | 3,103.90 | 2,600.08 | 503.82 |
| 1100. LEAPFROG ENTERPRISES INC | 01/31/2005 | 03/09/2006 | 12,143.62 | 14,269.50 | -2,125.88 |
| 900. LEGGETT & PLATT INC COM | 01/31/2005 | 03/09/2006 | 21,203.34 | 25,410.87 | -4,207.53 |
| 600. LEGG MASON | 01/31/2005 | 03/09/2006 | 75,507.68 | 45,362.00 | 30,145.68 |
| 1200. LEHMAN BROS HLDGS INC COM | 02/11/2002 | 03/09/2006 | 169,722.78 | 73,192.08 | 96,530.70 |
| 500. LENNAR CORP | 07/08/2003 | 03/09/2006 | 27,579.15 | 18,873.75 | 8,705.40 |
| 400. LENNOX INTL INC COM | 01/28/2005 | 03/09/2006 | 12,035.63 | 7,835.60 | 4,200.03 |
| 1100. LEUCADIA NATL CORP COM | 01/31/2005 | 03/09/2006 | 59,717.16 | 41,428.32 | 18,288.84 |
| 3700. LEVEL 3 COMMUNICATIONS INC COM STK | 01/31/2005 | 03/09/2006 | 12,431.61 | 10,045.50 | 2,386.11 |
| 2100. #REORG/LEXAR MEDIA INC STK MERGER TO MICRON TECH 2569 | 01/31/2005 | 03/09/2006 | 18,458.43 | 8,396.09 | 10,062.34 |
| 500. LEXMARK INTL INC NEW CL A | 01/31/2005 | 03/09/2006 | 22,894.29 | 42,071.30 | -19,177.01 |
| 12400. #REORG/LIBERTY MEDIA CORP SER A STK MERGER TO 202410 | 01/31/2005 | 03/09/2006 | 101,552.87 | 110,068.32 | -8,515.45 |
| 300. LIFEPOINT HOSPS INC COM ISIN US53219L1098 | 01/31/2005 | 03/09/2006 | 8,915.72 | 11,275.09 | -2,359.37 |
| 4400. ELI LILLY & CO | 01/31/2005 | 03/09/2006 | 251,100.28 | 236,832.96 | 14,267.32 |
| 1600. LIMITED INC | 01/28/2005 | 03/09/2006 | 37,006.86 | 36,903.20 | 103.66 |
| 400. LINCARE HOLDINGS INC | 10/13/2004 | 03/09/2006 | 15,943.51 | 14,420.00 | 1,523.51 |
| 800. LINCOLN NATIONAL CORP IND | 01/31/2005 | 03/09/2006 | 43,302.67 | 36,307.12 | 6,995.55 |
| 1400. LINEAR TECHNOLOGY | 01/28/2005 | 03/09/2006 | 49,698.47 | 52,393.04 | -2,694.57 |
| 300. LIVE NATION INC COM | 01/28/2005 | 03/09/2006 | 5,429.83 | 3,183.50 | 2,246.33 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1700. LOCKHEED MARTIN CORP | 01/31/2005 | 03/09/2006 | 125,082.15 | 95,572.75 | 29,509.40 |
| 600. LOEWS CORP COM | 01/31/2005 | 03/09/2006 | 56,788.25 | 40,449.00 | 16,339.25 |
| 700. LOEWS CORP CAROLINA GROUP STK TRACKING STK | 01/31/2005 | 03/09/2006 | 33,241.97 | 21,946.50 | 11,295.47 |
| 100. #REORG/LONE STAR TECHNOLOGIES CASH MERGER E | 01/31/2005 | 03/09/2006 | 4,743.85 | 4,032.63 | 711.22 |
| 200. LONGS DRUG STORES CORP COM | 01/28/2005 | 03/09/2006 | 8,597.73 | 5,236.20 | 3,361.53 |
| 3400. LOWES COMPANIES INC | 01/31/2005 | 03/09/2006 | 222,319.17 | 191,535.15 | 30,784.02 |
| 19600. LUCENT TECHNOLOGIES INC | 01/31/2005 | 03/09/2006 | 55,074.30 | 63,625.99 | -8,551.69 |
| 700. LUMINENT MTG CAP INC COM | 01/28/2005 | 03/09/2006 | 5,221.83 | 7,756.49 | -2,534.66 |
| 600. LYONDELL CHEMICAL CO COM | 01/28/2005 | 03/09/2006 | 11,393.65 | 16,922.16 | -5,528.51 |
| 300. M & T BK CORP COM | 01/31/2005 | 03/09/2006 | 33,418.97 | 30,548.40 | 2,870.57 |
| 600. MBIA INC COM | 01/31/2005 | 03/09/2006 | 34,588.93 | 35,696.40 | -1,107.47 |
| 500. MGIC INVT CORP WIS | 01/28/2005 | 03/09/2006 | 32,723.99 | 31,677.50 | 1,046.49 |
| 300. MGI PHARMA INC COM | 01/31/2005 | 03/09/2006 | 4,856.85 | 6,857.79 | -2,000.94 |
| 200. MGM MIRAGE COM | 01/31/2005 | 03/09/2006 | 7,709.76 | 7,223.75 | 486.01 |
| 500. M / I HOMES INC COM | 02/01/2005 | 03/09/2006 | 19,694.39 | 28,547.51 | -8,853.12 |
| 800. MPS GROUP INC COM | 11/04/2003 | 03/09/2006 | 11,463.64 | 7,626.96 | 3,836.68 |
| 800. MRV COMMUNICATIONS INC COM | 01/28/2005 | 03/09/2006 | 3,455.89 | 2,833.36 | 622.53 |
| 200. MTS SYS CORP COM | 01/31/2005 | 03/09/2006 | 7,649.76 | 6,983.95 | 665.81 |
| 900. MACERICH CO COM | 01/31/2005 | 03/09/2006 | 64,726.01 | 49,898.62 | 14,827.39 |
| 300. MACK CALI RLTY CORP | 01/28/2005 | 03/09/2006 | 13,838.57 | 12,613.50 | 1,225.07 |
| 1100. MACROVISION CORP COM | 01/31/2005 | 03/09/2006 | 22,527.30 | 25,566.47 | -3,039.17 |
| 300. MAGELLAN HLTH SVCS INC COM NEW | 01/31/2005 | 03/09/2006 | 11,213.65 | 11,046.67 | 166.98 |
| 600. MANITOWOC INC COM | 02/01/2005 | 03/09/2006 | 43,606.66 | 21,792.76 | 21,813.90 |
| 400. MANOR CARE INC NEW COM STK | 02/01/2005 | 03/09/2006 | 17,071.47 | 13,796.88 | 3,274.59 |
| 1700. MARATHON OIL CORP | 01/31/2005 | 03/09/2006 | 116,956.40 | 66,682.28 | 50,274.12 |
| 800. MARCHEX INC CL B CL B | 02/01/2005 | 03/09/2006 | 16,775.48 | 14,592.52 | 2,182.96 |
| 106. MARINER ENERGY INC COM STK | 02/01/2005 | 03/09/2006 | 1,954.57 | 1,090.57 | 864.00 |
| 200. MARKEL CORP HOLDING CO COM | 02/14/2005 | 03/09/2006 | 67,405.93 | 70,105.00 | -2,699.07 |
| 2300. MARSH & MCLENNAN COS INC | 01/28/2005 | 03/09/2006 | 70,469.83 | 70,947.64 | -477.81 |
| 1000. MARSHALL & ILSLEY CORP COM MARSHALL & ISLEY CORP 2533 | 01/31/2005 | 03/09/2006 | 42,838.68 | 42,668.30 | 170.38 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 800. MARRIOTT INTL INC NEW COM STK CL A | 10/08/2004 | 03/09/2006 | 54,670.32 | 42,504.08 | 12,166.24 |
| 200. MARTEK BIOSCIENCES CORP COM STK USD0.10 USD0.10 | 01/31/2005 | 03/09/2006 | 6,683.79 | 10,434.56 | -3,750.77 |
| 200. MARTIN MARIETTA MATLS INC | 01/31/2005 | 03/09/2006 | 19,599.39 | 10,737.34 | 8,862.05 |
| 1900. MASCO CORP | 01/31/2005 | 03/09/2006 | 58,157.21 | 69,797.74 | -11,640.53 |
| 100. MASSEY ENERGY CORP | 01/31/2005 | 03/09/2006 | 3,370.89 | 3,743.25 | -372.36 |
| 600. Matria HEALTHCARE INC COM | 02/01/2005 | 03/09/2006 | 23,363.28 | 18,048.35 | 5,314.93 |
| 1800. MATTEL INC | 01/31/2005 | 03/09/2006 | 30,329.06 | 35,363.70 | -5,034.64 |
| 1500. MAXIM INTEGRATED PRODS INC | 01/31/2005 | 03/09/2006 | 54,733.31 | 58,335.02 | -3,601.71 |
| 400. #REORG/MAYTAG CORP CASH & STK MERGER TO WHIRLPOOL CO | 01/31/2005 | 03/09/2006 | 6,783.79 | 6,164.00 | 619.79 |
| 700. MCAFEE INC COM | 01/28/2005 | 03/09/2006 | 16,813.48 | 17,404.52 | -591.04 |
| 1900. #REORG/MCDATA CORP CL A STK MERGER TO BROCADE COMM | 01/31/2005 | 03/09/2006 | 8,397.74 | 8,020.99 | 376.75 |
| 5600. MCDONALDS CORP | 12/15/2004 | 03/09/2006 | 193,306.06 | 179,877.04 | 13,429.02 |
| 400. MCG CAP CORP COM | 01/28/2005 | 03/09/2006 | 5,827.82 | 6,779.58 | -951.76 |
| 1700. MCGRAW HILL COMPANIES INC | 01/31/2005 | 03/09/2006 | 93,293.13 | 76,458.10 | 16,835.03 |
| 1300. MCKESSON CORP | 01/31/2005 | 03/09/2006 | 68,910.88 | 43,377.54 | 25,533.34 |
| 1800. MEADWESTVACO CORP | 01/29/2002 | 03/09/2006 | 47,608.53 | 47,651.06 | -42.53 |
| 500. MEDAREX INC COM | 01/31/2005 | 03/09/2006 | 6,679.79 | 4,729.05 | 1,950.74 |
| 1400. MEDCO HLTH SOLUTIONS INC | 10/19/2004 | 03/09/2006 | 82,471.46 | 43,502.90 | 38,968.56 |
| 900. MEDICINES COMPANY COM | 01/31/2005 | 03/09/2006 | 16,892.48 | 24,446.38 | -7,553.90 |
| 200. MEDICIS PHARMACEUTICAL CORP CL A NEW | 01/31/2005 | 03/09/2006 | 5,795.82 | 7,214.12 | -1,418.30 |
| 1100. MEDIMMUNE INC | 01/28/2005 | 03/09/2006 | 39,422.78 | 25,783.89 | 13,638.89 |
| 5400. MEDTRONIC INC | 01/31/2005 | 03/09/2006 | 290,619.07 | 282,033.17 | 8,585.90 |
| 1900. #REORG/MELLON FINL STOCK | 01/31/2005 | 03/09/2006 | 67,238.93 | 55,315.27 | 11,923.66 |
| 200. MEN S WEARHOUSE INC COMMOM | 02/01/2005 | 03/09/2006 | 7,015.78 | 4,440.10 | 2,575.68 |
| 1900. MENTOR GRAPHICS CORP COM | 01/31/2005 | 03/09/2006 | 20,690.36 | 26,480.98 | -5,790.62 |
| 9800. MERCK & CO INC | 01/31/2005 | 03/09/2006 | 338,089.61 | 272,881.56 | 65,208.05 |
| 3300. #REORG/MERISTAR HOSPITALITY CORP REIT CASH | 01/31/2005 | 03/09/2006 | 34,021.95 | 26,043.11 | 7,978.84 |
| 100. MERITAGE HOMES CORP COM | 02/01/2005 | 03/09/2006 | 5,253.83 | 6,763.93 | -1,510.10 |
| 4200. MERRILL LYNCH & CO INC | 10/12/2004 | 03/09/2006 | 323,516.06 | 220,948.56 | 102,567.50 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. MESA AIR GROUP INC COM | 01/31/2005 | 03/09/2006 | 2,241.93 | 1,447.92 | 794.01 |
| 300. METAL MGMT INC COM NEW | 01/31/2005 | 03/09/2006 | 8,051.75 | 7,664.63 | 387.12 |
| 2700. METLIFE INC | 11/03/2003 | 03/09/2006 | 132,673.92 | 85,046.76 | 47,627.16 |
| 400. #REORG/MICHAELS STORES INC CASH MERGER EFF 10/31/06 | 02/18/2003 | 03/09/2006 | 13,151.59 | 4,671.94 | 8,479.65 |
| 400. MICREL INC COM | 01/31/2005 | 03/09/2006 | 5,327.83 | 3,475.20 | 1,852.63 |
| 200. MICROS SYS INC COM | 01/28/2005 | 03/09/2006 | 8,409.74 | 6,924.36 | 1,485.38 |
| 41100. MICROSOFT CORP COM | 12/10/2004 | 03/09/2006 | 1109254.93 | 1052438.50 | 56,816.43 |
| 900. MICROCHIP TECHNOLOGY INC. | 01/31/2005 | 03/09/2006 | 31,715.02 | 23,509.17 | 8,205.85 |
| 2600. MICRON TECH INC COM | 06/30/2003 | 03/09/2006 | 37,724.84 | 30,806.36 | 6,918.48 |
| 200. MICROSEMI CORP COM | 01/31/2005 | 03/09/2006 | 5,477.83 | 3,101.98 | 2,375.85 |
| 1300. MILLENNIUM PHARMACEUTICALS INC COM | 01/31/2005 | 03/09/2006 | 13,337.59 | 12,161.63 | 1,175.96 |
| 600. MILLER HERMAN INC COM | 01/28/2005 | 03/09/2006 | 18,449.43 | 15,784.75 | 2,664.68 |
| 200. MILLS CORP COM | 01/31/2005 | 03/09/2006 | 7,997.75 | 10,854.07 | -2,856.32 |
| 400. MINE SAFETY APPLIANCES CO | 02/01/2005 | 03/09/2006 | 15,875.51 | 19,655.00 | -3,779.49 |
| 100. MOBILITY ELECTRONICS INC | 01/28/2005 | 03/09/2006 | 782.97 | 731.84 | 51.13 |
| 1700. MOLEX INC COM | 01/31/2005 | 03/09/2006 | 54,041.34 | 48,275.47 | 5,765.87 |
| 200. MOLSON COORS BREWING CO CL B CL B | 02/28/2005 | 03/09/2006 | 13,651.58 | 13,906.62 | -255.04 |
| 1200. MONSANTO CO COM | 07/21/2004 | 03/09/2006 | 99,032.95 | 44,501.52 | 54,531.43 |
| 300. MONSTER WORLDWIDE INC COM | 01/28/2005 | 03/09/2006 | 13,958.57 | 9,102.51 | 4,856.06 |
| 1100. MOODYS CORP | 01/31/2005 | 03/09/2006 | 73,521.74 | 46,238.17 | 27,283.57 |
| 4800. MORGAN STANLEY DEAN WITTER & CO NEW | 01/31/2005 | 03/09/2006 | 281,511.35 | 263,499.60 | 18,011.75 |
| 10900. MOTOROLA INC | 05/10/2004 | 03/09/2006 | 231,835.87 | 183,165.21 | 48,670.66 |
| 100. MUELLER INDS INC COM | 01/28/2005 | 03/09/2006 | 3,203.90 | 3,098.50 | 105.40 |
| 100. MULTI-FINELINE ELECTRONIX INC COM | 02/01/2005 | 03/09/2006 | 5,838.82 | 1,619.12 | 4,219.70 |
| 700. MURPHY OIL CORP COM | 01/31/2005 | 03/09/2006 | 32,402.00 | 31,031.70 | 1,370.30 |
| 1000. MYLAN LAB INC COM | 01/31/2005 | 03/09/2006 | 22,889.29 | 16,564.76 | 6,324.53 |
| 200. MYRIAD GENETICS INC COM | 01/31/2005 | 03/09/2006 | 5,207.84 | 4,873.72 | 334.12 |
| 200. NBTY INC COM | 01/31/2005 | 03/09/2006 | 4,439.86 | 5,440.14 | -1,000.28 |
| 700. NCI BLDG SYS INC COM | 02/19/2003 | 03/09/2006 | 39,443.78 | 14,098.00 | 25,345.78 |
| 800. NCR CORP COM | 01/31/2005 | 03/09/2006 | 31,943.01 | 26,968.00 | 4,975.01 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1200. NII HLDGS INC COM NEW CL B NEW | 01/31/2005 | 03/09/2006 | 59,506.17 | 32,229.12 | 27,277.05 |
| 100. NPS PHARMACEUTICALS INC | 01/31/2005 | 03/09/2006 | 1,402.95 | 1,650.35 | -247.40 |
| 600. NRG ENERGY INC COM NEW | 01/31/2005 | 03/09/2006 | 25,973.20 | 20,990.28 | 4,982.92 |
| 1200. #REORG/NTL INC DEL COM N/C TO 2015981 EFF DATE 2-8-07 | 01/31/2005 | 03/09/2006 | 33,034.98 | 32,482.30 | 552.68 |
| 100. N V R INC COM | 02/01/2005 | 03/09/2006 | 70,646.83 | 79,376.50 | -8,729.67 |
| 100. NARA BANCORP INC COM | 01/28/2005 | 03/09/2006 | 1,658.94 | 1,935.17 | -276.23 |
| 2500. NATL CY CORP COM | 07/23/2004 | 03/09/2006 | 84,922.39 | 77,674.19 | 7,248.20 |
| 300. NATL FUEL GAS CO COM | 01/28/2005 | 03/09/2006 | 9,410.71 | 8,069.37 | 1,341.34 |
| 800. NATIONAL-OILWELL INC | 01/31/2005 | 03/09/2006 | 45,590.60 | 29,235.04 | 16,355.56 |
| 1600. NATIONAL SEMICONDUCTOR | 01/28/2005 | 03/09/2006 | 43,470.66 | 26,118.40 | 17,352.26 |
| 1000. NAUTILUS INC COM | 01/31/2005 | 03/09/2006 | 14,829.54 | 20,866.45 | -6,036.91 |
| 400. NEKTAR THERAPEUTICS COM | 01/31/2005 | 03/09/2006 | 8,019.75 | 6,889.16 | 1,130.59 |
| 200. NETFLIX INC COM STK | 02/01/2005 | 03/09/2006 | 5,047.84 | 2,304.61 | 2,743.23 |
| 100. NETGEAR INC COM | 02/01/2005 | 03/09/2006 | 1,745.94 | 1,518.92 | 227.02 |
| 1500. NETWORK APPLIANCE INC | 01/31/2005 | 03/09/2006 | 49,693.47 | 46,737.75 | 2,955.72 |
| 200. NEUROCRINE BIOSCIENCES INC COM | 01/31/2005 | 03/09/2006 | 13,627.58 | 9,148.00 | 4,479.58 |
| 200. NJ RES CORP COM | 01/28/2005 | 03/09/2006 | 8,691.73 | 8,676.20 | 15.53 |
| 300. #REORG/NEW PLAN EXCEL RLT TR INC CASH MERGER EFF 4/2 | 01/28/2005 | 03/09/2006 | 7,511.76 | 6,660.42 | 851.34 |
| 200. NY CMNTY BANCORP INC COM | 01/28/2005 | 03/09/2006 | 3,375.89 | 3,564.58 | -188.69 |
| 600. NEW YORK TIMES CO CL A ISIN #US6501111073 | 01/31/2005 | 03/09/2006 | 16,151.50 | 23,282.70 | -7,131.20 |
| 2600. NEWELL RUBBERMAID INC | 01/31/2005 | 03/09/2006 | 64,998.00 | 56,144.68 | 8,853.32 |
| 300. NEWFIELD EXPLORATION EXPLORATION SEC #2652751 E | 01/31/2005 | 03/09/2006 | 10,964.66 | 9,114.32 | 1,850.34 |
| 1800. NEWMONT MINING CORP NEW | 01/31/2005 | 03/09/2006 | 86,001.35 | 75,325.08 | 10,676.27 |
| 600. #REORG/NEXTEL PARTNERS CASH MERGER EFF 6/27/06 | 01/31/2005 | 03/09/2006 | 16,841.48 | 11,966.55 | 4,874.93 |
| 400. NICOR INC COM | 01/28/2005 | 03/09/2006 | 16,583.49 | 14,526.00 | 2,057.49 |
| 800. NIKE INC CLASS B | 06/10/2004 | 03/09/2006 | 68,269.90 | 56,937.76 | 11,332.14 |
| 2900. NISOURCE INC COM | 01/31/2005 | 03/09/2006 | 58,114.21 | 65,962.19 | -7,847.98 |
| 100. NITROMED INC COM | 01/31/2005 | 03/09/2006 | 797.97 | 2,562.61 | -1,764.64 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 500. NOBLE ENERGY INC COM | 02/01/2005 | 03/09/2006 | 19,584.39 | 14,634.84 | 4,949.55 |
| 1000. NORDSTROM INC COM | 01/28/2005 | 03/09/2006 | 40,118.76 | 23,661.50 | 16,457.26 |
| 1800. NORFOLK SOUTHN CORP COM | 06/25/2001 | 03/09/2006 | 88,809.27 | 35,484.92 | 53,324.35 |
| 2200. #REORG/N FORK BANCORP INC CASH & STK MERGER TO CAP 1 | 01/31/2005 | 03/09/2006 | 55,482.29 | 62,985.36 | -7,503.07 |
| 2600. NORTHEAST UTILITIES COM | 01/31/2005 | 03/09/2006 | 50,022.46 | 48,005.26 | 2,017.20 |
| 700. NORTHFIELD LAB INC COM | 01/31/2005 | 03/09/2006 | 7,797.76 | 13,077.73 | -5,279.97 |
| 1600. NORTHROP GRUMMAN CORP | 01/31/2005 | 03/09/2006 | 104,940.77 | 82,926.65 | 22,014.12 |
| 1100. NOVATEL WIRELESS INC COM | 02/01/2005 | 03/09/2006 | 9,327.71 | 13,224.81 | -3,897.10 |
| 1700. NOVELL INC COM | 01/31/2005 | 03/09/2006 | 11,916.63 | 9,511.67 | 2,404.96 |
| 500. NOVELLUS SYS INC COM | 01/28/2005 | 03/09/2006 | 12,289.62 | 12,968.00 | -678.38 |
| 100. NOVEN PHARMACEUTICALS INC | 01/28/2005 | 03/09/2006 | 1,640.94 | 1,539.45 | 101.49 |
| 700. NSTAR COM | 01/28/2005 | 03/09/2006 | 19,942.38 | 19,110.35 | 832.03 |
| 700. NUCOR CORP | 01/28/2005 | 03/09/2006 | 63,061.06 | 38,462.48 | 24,598.58 |
| 700. NVIDIA CORP | 01/28/2005 | 03/09/2006 | 33,752.96 | 15,823.50 | 17,929.46 |
| 300. OSI PHARMACEUTICALS INC COM RIGHTS REDEMPTION RATE | 01/31/2005 | 03/09/2006 | 9,587.70 | 20,422.97 | -10,835.27 |
| 1900. OCCIDENTAL PETE CORP COM | 05/19/2004 | 03/09/2006 | 170,937.75 | 87,328.56 | 83,609.19 |
| 800. OCEANEERING INTL INC COM | 02/01/2005 | 03/09/2006 | 41,494.72 | 30,415.64 | 11,079.08 |
| 200. ODYSSEY HEALTHCARE INC COM | 01/28/2005 | 03/09/2006 | 3,383.89 | 2,315.48 | 1,068.41 |
| 1800. OFFICE DEPOT INC | 09/12/2002 | 03/09/2006 | 63,718.04 | 23,749.02 | 39,969.02 |
| 400. OHIO CAS CORP COM | 01/28/2005 | 03/09/2006 | 12,011.63 | 9,058.00 | 2,953.63 |
| 300. OLD DOMINION FGHT LINE INC COM | 01/31/2005 | 03/09/2006 | 7,574.76 | 7,147.41 | 427.35 |
| 1500. OLD REP INTL CORP COM | 01/28/2005 | 03/09/2006 | 32,174.01 | 28,002.00 | 4,172.01 |
| 1600. OLIN CORP COM | 01/31/2005 | 03/09/2006 | 33,390.97 | 35,358.89 | -1,967.92 |
| 400. OMNICARE INC | 01/28/2005 | 03/09/2006 | 23,819.26 | 12,323.60 | 11,495.66 |
| 800. OMNICOM GRP INC COM | 01/31/2005 | 03/09/2006 | 65,110.00 | 66,930.36 | -1,820.36 |
| 200. OMNIVISION TECHNOLOGIES INC COM | 01/31/2005 | 03/09/2006 | 4,909.84 | 3,253.60 | 1,656.24 |
| 1600. ON SEMICONDUCTOR CORP COM | 02/01/2005 | 03/09/2006 | 11,279.65 | 5,990.87 | 5,288.78 |
| 1900. ONEOK INC NEW | 01/31/2005 | 03/09/2006 | 55,079.30 | 52,333.87 | 2,745.43 |
| 200. ONYX PHARMACEUTICALS INC DEL COM | 01/31/2005 | 03/09/2006 | 5,523.83 | 5,845.78 | -321.95 |
| 100. OPENWAVE SYS INC COM NEW | 01/31/2005 | 03/09/2006 | 1,899.94 | 1,384.11 | 515.83 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 1000. #REORG/OPEN SOLUTIONS INC | | | | | |
| CASH MERGER EFF 1/23/07 | 02/01/2005 | 03/09/2006 | 25,899.20 | 21,917.33 | 3,981.87 |
| 17400. ORACLE CORPORATION | 01/31/2005 | 03/09/2006 | 223,235.14 | 237,793.56 | -14,558.42 |
| 400. ORBITAL SCI CORP COM | 01/28/2005 | 03/09/2006 | 5,951.81 | 4,027.72 | 1,924.09 |
| 200. #REORG/OR STL MLS INC CASH | | | | | |
| MERGER EFF 1/23/07 | 02/01/2005 | 03/09/2006 | 8,633.73 | 4,729.86 | 3,903.87 |
| 800. O REILLY AUTOMOTIVE INC | 09/10/2003 | 03/09/2006 | 28,351.12 | 15,013.48 | 13,337.64 |
| 300. OSHKOSH TRUCK CORP COM | 01/31/2005 | 03/09/2006 | 16,940.47 | 10,788.75 | 6,151.72 |
| 300. #REORG/OUTBACK STEAKHOUSE | | | | | |
| INC N/C TO OSIRESTRAURANT P | 01/28/2005 | 03/09/2006 | 12,713.60 | 13,774.50 | -1,060.90 |
| 700. OWENS ILL INC COM NEW | 01/31/2005 | 03/09/2006 | 12,795.60 | 15,900.08 | -3,104.48 |
| 100. OXFORD INDS INC COM | 01/31/2005 | 03/09/2006 | 4,515.86 | 3,679.17 | 836.69 |
| 500. PDL BIOPHARMA INC COM | 01/31/2005 | 03/09/2006 | 16,244.50 | 10,007.00 | 6,237.50 |
| 2100. PG& E CORP COM | 01/31/2005 | 03/09/2006 | 81,897.48 | 72,712.50 | 9,184.98 |
| 100. P F CHANGS CHINA BISTRO | | | | | |
| INC COM STK | 01/31/2005 | 03/09/2006 | 4,712.85 | 5,513.17 | -800.32 |
| 1300. PNC BANK CORP | 01/31/2005 | 03/09/2006 | 90,451.22 | 69,609.41 | 20,841.81 |
| 800. PPG INDS INC COM | 01/31/2005 | 03/09/2006 | 48,710.50 | 54,607.78 | -5,897.28 |
| 1400. PPL CORP COM ISIN | | | | | |
| US69351T1060 | 01/28/2005 | 03/09/2006 | 42,432.69 | 37,568.51 | 4,864.18 |
| 1000. PACCAR INC COM | 01/31/2005 | 03/09/2006 | 68,037.91 | 70,331.09 | -2,293.18 |
| 400. PACER INTL INC TENN COM | 01/31/2005 | 03/09/2006 | 12,211.62 | 7,698.97 | 4,512.65 |
| 400. PAC SUNWEAR CAL INC COM | 01/31/2005 | 03/09/2006 | 8,987.72 | 9,641.72 | -654.00 |
| 1600. PACKAGING CORP AMER COM | | | | | |
| ISIN US6951561090 | 01/31/2005 | 03/09/2006 | 36,766.87 | 35,743.26 | 1,023.61 |
| 500. PACKETEER INC COM | 01/31/2005 | 03/09/2006 | 6,504.80 | 7,094.69 | -589.89 |
| 1500. PACTIV CORP COM | 01/31/2005 | 03/09/2006 | 34,633.93 | 32,926.11 | 1,707.82 |
| 600. PALOMAR MED TECHNOLOGIES | | | | | |
| INC COM NEW | 02/01/2005 | 03/09/2006 | 19,115.41 | 14,891.90 | 4,223.51 |
| 100. PANERA BREAD CO CL A | 01/31/2005 | 03/09/2006 | 6,989.78 | 5,094.80 | 1,894.98 |
| 500. PANTRY INC COM ISIN | | | | | |
| #US6986571031 | 02/01/2005 | 03/09/2006 | 29,354.09 | 14,382.90 | 14,971.19 |
| 200. PAPA JOHNS INTL INC COM | 01/31/2005 | 03/09/2006 | 6,099.81 | 3,213.07 | 2,886.74 |
| 100. PAR PHARMACEUTICAL COS INC | | | | | |
| COM | 01/31/2005 | 03/09/2006 | 2,794.91 | 3,800.50 | -1,005.59 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 2000. PARAMETRIC TECHNOLOGY CORP | | | | | |
| COM NEW STK | 01/31/2005 | 03/09/2006 | 28,779.11 | 27,720.39 | 1,058.72 |
| 400. PAREXEL INTL CORP COM | 01/31/2005 | 03/09/2006 | 10,335.68 | 9,576.23 | 759.45 |
| 400. PARKER-HANNIFIN CORP COM | 01/28/2005 | 03/09/2006 | 31,347.03 | 25,451.16 | 5,895.87 |
| 600. PATTERSON COS INC COM | 01/31/2005 | 03/09/2006 | 20,879.35 | 27,736.44 | -6,857.09 |
| 700. PATTERSON-UTI ENERGY INC | 01/31/2005 | 03/09/2006 | 18,353.43 | 13,439.93 | 4,913.50 |
| 1500. PAYCHEX INC | 01/31/2005 | 03/09/2006 | 58,948.18 | 45,644.14 | 13,304.04 |
| 1200. PEABODY ENERGY CORP COM | 01/31/2005 | 03/09/2006 | 54,046.34 | 25,302.39 | 28,743.95 |
| 300. PENN NATL GAMING INC COM | 09/27/2004 | 03/09/2006 | 11,072.65 | 5,982.06 | 5,090.59 |
| 1000. J C PENNEY INC | 06/29/2004 | 03/09/2006 | 60,818.13 | 37,956.20 | 22,861.93 |
| 500. PENTAIR INC COM | 02/12/2003 | 03/09/2006 | 20,219.37 | 9,510.00 | 10,709.37 |
| 500. #REORG/PEOPLES BK PLAN OF REORG TO PEOPLES UTD FINL | 01/28/2005 | 03/09/2006 | 15,694.51 | 12,358.50 | 3,336.01 |
| 1200. PEPSCO HLDGS INC COM | 01/28/2005 | 03/09/2006 | 27,719.14 | 25,946.52 | 1,772.62 |
| 7400. PEPSICO INC | 09/23/2003 | 03/09/2006 | 443,912.36 | 334,233.58 | 109,678.78 |
| 173. #REORG/PER-SE TECHNOLOGIES IN COM NEW EFFECTIVE 01/26 | 02/01/2005 | 03/09/2006 | 4,165.71 | 4,263.58 | -97.87 |
| 500. PERFORMANCE FOOD GROUP CO | 12/23/2004 | 03/09/2006 | 15,044.53 | 13,460.75 | 1,583.78 |
| 400. #REORG/PETCO ANIMAL SUPPLIES INC CASH MERGER E | 01/31/2005 | 03/09/2006 | 8,023.75 | 15,073.66 | -7,049.91 |
| 200. PETRO DEV CORP COM | 01/31/2005 | 03/09/2006 | 8,333.74 | 7,502.64 | 831.10 |
| 600. PETSMAST INC | 02/18/2003 | 03/09/2006 | 16,439.49 | 9,204.06 | 7,235.43 |
| 32900. PFIZER INC | 01/31/2005 | 03/09/2006 | 861,295.54 | 803,710.61 | 57,584.93 |
| 500. PHARMACEUTICAL PROD DEV | 01/31/2005 | 03/09/2006 | 17,324.46 | 10,144.60 | 7,179.86 |
| 400. PHARMANET DEV GROUP INC | 01/31/2005 | 03/09/2006 | 8,907.72 | 15,394.95 | -6,487.23 |
| 300. PHARMION CORP COM | 01/31/2005 | 03/09/2006 | 5,102.84 | 10,769.90 | -5,667.06 |
| 400. #REORG/PHELPS DODGE CORP CASH & STK MERGER TO FREEP | 01/28/2005 | 03/09/2006 | 53,154.36 | 38,375.60 | 14,778.76 |
| 600. PHILADELPHIA CONS HLDG CORP COM | 01/31/2005 | 03/09/2006 | 19,769.39 | 13,264.22 | 6,505.17 |
| 200. PHOTRONICS INC COM | 01/31/2005 | 03/09/2006 | 3,347.89 | 3,019.00 | 328.89 |
| 100. PILGRIMS PRIDE CORP COM | 02/01/2005 | 03/09/2006 | 2,233.93 | 3,495.63 | -1,261.70 |
| 200. PINNACLE ENTMT INC COM | 01/31/2005 | 03/09/2006 | 5,413.83 | 3,593.00 | 1,820.83 |
| 1800. PINNACLE W. CAP CORP COM | 01/31/2005 | 03/09/2006 | 71,043.81 | 75,492.66 | -4,448.85 |
| 500. PIONEER NAT RES CO | 01/31/2005 | 03/09/2006 | 19,984.38 | 18,953.34 | 1,031.04 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 1100. PITNEY BOWES INC | 01/31/2005 | 03/09/2006 | 45,824.59 | 49,037.67 | -3,213.08 |
| 200. PIXELWORKS INC | 01/28/2005 | 03/09/2006 | 1,003.96 | 1,879.76 | -875.80 |
| 200. PLANTRONICS INC NEW COM | 01/31/2005 | 03/09/2006 | 6,801.79 | 7,449.76 | -647.97 |
| 500. PLEXUS CORP COM | 01/31/2005 | 03/09/2006 | 17,539.46 | 5,781.00 | 11,758.46 |
| 300. POGO PRODUCING CO COM | 01/31/2005 | 03/09/2006 | 14,036.56 | 12,691.80 | 1,344.76 |
| 500. POLYCOM INC | 09/10/2003 | 03/09/2006 | 10,119.68 | 8,430.00 | 1,689.68 |
| 1100. POLYONE CORP COM | 01/28/2005 | 03/09/2006 | 9,162.71 | 9,464.73 | -302.02 |
| 200. POPULAR INC COM | 01/28/2005 | 03/09/2006 | 3,905.88 | 5,205.48 | -1,299.60 |
| 600. PORTFOLIO RECOVERY ASSOCS INC COM | 02/01/2005 | 03/09/2006 | 27,653.15 | 24,511.70 | 3,141.45 |
| 500. POST PROPERTIES INC | 01/31/2005 | 03/09/2006 | 22,044.32 | 15,910.70 | 6,133.62 |
| 1300. POWER INTEGRATIONS INC | 02/01/2005 | 03/09/2006 | 31,056.04 | 23,401.86 | 7,654.18 |
| 500. POWERWAVE TECHNOLOGIES INC COM | 01/31/2005 | 03/09/2006 | 7,219.77 | 3,936.00 | 3,283.77 |
| 1500. PRAXAIR INC | 01/31/2005 | 03/09/2006 | 80,157.53 | 64,553.18 | 15,604.35 |
| 600. PRECISION CASTPARTS CORP | 01/31/2005 | 03/09/2006 | 31,709.02 | 20,944.50 | 10,764.52 |
| 1200. PRICE T ROWE GROUP INC | 08/18/2004 | 03/09/2006 | 90,453.22 | 58,259.16 | 32,194.06 |
| 200. PRICELINE COM INC COM NEW | 01/28/2005 | 03/09/2006 | 4,657.85 | 4,441.10 | 216.75 |
| 200. PRIDE INTL INC DEL COM | 01/28/2005 | 03/09/2006 | 6,033.81 | 4,578.20 | 1,455.61 |
| 1300. PRINCIPAL FINANCIAL GROUP | 01/31/2005 | 03/09/2006 | 62,502.08 | 51,565.80 | 10,936.28 |
| 14600. PROCTER & GAMBLE CO | 07/07/2004 | 03/09/2006 | 896,850.46 | 617,805.75 | 279,044.71 |
| 2800. PROGRESS ENERGY INC COM | 01/31/2005 | 03/09/2006 | 121,964.25 | 122,425.00 | -460.75 |
| 900. PROGRESSIVE CORP OHIO | 01/31/2005 | 03/09/2006 | 92,058.17 | 74,416.08 | 17,642.09 |
| 1100. PROLOGIS SH BEN INT | 01/31/2005 | 03/09/2006 | 58,342.20 | 41,203.47 | 17,138.73 |
| 800. PROQUEST CO COM | 01/31/2005 | 03/09/2006 | 17,319.46 | 25,012.00 | -7,692.54 |
| 500. PROTECTIVE LIFE | 01/28/2005 | 03/09/2006 | 24,044.26 | 20,298.95 | 3,745.31 |
| 300. PROVIDENT BANKSHARES CORP | 01/28/2005 | 03/09/2006 | 10,790.66 | 9,658.26 | 1,132.40 |
| 2200. PRUDENTIAL FINL INC | 01/31/2005 | 03/09/2006 | 166,336.89 | 118,205.78 | 48,131.11 |
| 900. PSYCHIATRIC SOLUTIONS INC | 01/31/2005 | 03/09/2006 | 27,746.14 | 15,876.30 | 11,869.84 |
| 1100. PUB SERVICE ENTERPRISE GROUP INC COM | 01/28/2005 | 03/09/2006 | 72,927.76 | 57,108.81 | 15,818.95 |
| 1400. PUB STORAGE INC COM | 01/31/2005 | 03/09/2006 | 115,538.45 | 73,954.80 | 41,583.65 |
| 1000. PULTE HOMES INC COM | 01/28/2005 | 03/09/2006 | 36,028.89 | 32,545.50 | 3,483.39 |
| 700. QLOGIC CORP COM | 01/31/2005 | 03/09/2006 | 13,677.57 | 13,248.94 | 428.63 |
| 7300. QUALCOMM INC | 11/11/2004 | 03/09/2006 | 351,046.22 | 291,158.31 | 59,887.91 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 100. QUANEX CORP COM | 01/31/2005 | 03/09/2006 | 5,968.81 | 5,230.50 | 738.31 |
| 500. QUEST DIAGNOSTICS INC COM | 01/28/2005 | 03/09/2006 | 26,409.18 | 23,574.75 | 2,834.43 |
| 1200. QUEST SOFTWARE INC COM | | | | | |
| ISIN US74834T1034 | 01/31/2005 | 03/09/2006 | 18,251.43 | 17,164.88 | 1,086.55 |
| 300. QUESTAR CORP COM | 01/31/2005 | 03/09/2006 | 20,414.37 | 15,297.18 | 5,117.19 |
| 6700. QWEST COMMUNICATIONS INTL INC COM | 01/28/2005 | 03/09/2006 | 42,811.68 | 27,912.20 | 14,899.48 |
| 100. RC2 CORP COM | 01/28/2005 | 03/09/2006 | 3,603.88 | 2,902.34 | 701.54 |
| 300. R H DONNELLEY CORP COM NEW | 01/31/2005 | 03/09/2006 | 18,176.44 | 17,643.75 | 532.69 |
| 700. RPM INTL INC | 01/28/2005 | 03/09/2006 | 12,417.61 | 12,601.47 | -183.86 |
| 300. RSA SEC INC | 01/31/2005 | 03/09/2006 | 5,078.84 | 5,293.26 | -214.42 |
| 900. RF MICRO DEVICES INC COM | 01/31/2005 | 03/09/2006 | 6,695.79 | 4,932.00 | 1,763.79 |
| 100. RADIAN GROUP INC | 01/28/2005 | 03/09/2006 | 5,742.82 | 4,735.70 | 1,007.12 |
| 200. RADIO 1 INC CL D NON VTG | 01/28/2005 | 03/09/2006 | 1,529.95 | 3,199.10 | -1,669.15 |
| 600. RADIOSHACK CORP | 01/31/2005 | 03/09/2006 | 11,309.65 | 19,485.34 | -8,175.69 |
| 1000. RALCORP HLDGS INC NEW COM | 02/01/2005 | 03/09/2006 | 38,088.83 | 43,744.58 | -5,655.75 |
| 500. RANGE RES CORP COM | 01/31/2005 | 03/09/2006 | 11,589.64 | 7,298.77 | 4,290.87 |
| 200. RARE HOSPITALITY INTL INC | 01/28/2005 | 03/09/2006 | 6,177.81 | 6,331.20 | -153.39 |
| 600. RAYMOND JAMES FINANCIAL | 01/28/2005 | 03/09/2006 | 25,619.21 | 18,104.16 | 7,515.05 |
| 700. RAYONIER INC REIT | 01/31/2005 | 03/09/2006 | 30,085.07 | 20,432.09 | 9,652.98 |
| 2000. RAYTHEON CO NEW | 01/31/2005 | 03/09/2006 | 88,257.28 | 74,329.00 | 13,928.28 |
| 400. #REORG/READERS DIGEST ASSN INC CL A NON VTG CASH MERG | 01/28/2005 | 03/09/2006 | 5,911.81 | 6,201.44 | -289.63 |
| 2000. #REORG/RECKSON ASSOCS RLTY CORP CASH & STK MERGER TO | 02/01/2005 | 03/09/2006 | 85,337.37 | 61,683.74 | 23,653.63 |
| 100. RED ROBIN GOURMET BURGERS INC COM | 02/01/2005 | 03/09/2006 | 4,100.87 | 4,691.98 | -591.11 |
| 400. #REORG/REDBACK NETWORKS INC CASH MERGER EFF 1/25/0 | 01/31/2005 | 03/09/2006 | 7,055.78 | 2,681.62 | 4,374.16 |
| 300. REDWOOD TR INC COM | 01/31/2005 | 03/09/2006 | 12,389.61 | 17,031.21 | -4,641.60 |
| 300. REGAL BELOIT CORP COM | 01/31/2005 | 03/09/2006 | 12,026.63 | 9,056.10 | 2,970.53 |
| 2100. REGAL ENTMT GROUP CL A CL | 02/01/2005 | 03/09/2006 | 38,575.81 | 40,004.95 | -1,429.14 |
| 1200. REGIS CORP MINN COM | 01/31/2005 | 03/09/2006 | 44,842.62 | 47,702.00 | -2,859.38 |
| 4100. REGIONS FINL CORP NEW COM | 01/31/2005 | 03/09/2006 | 141,445.65 | 131,001.54 | 10,444.11 |
| 100. RELIANCE STL & ALUM CO COM | 02/01/2005 | 03/09/2006 | 8,158.74 | 3,883.93 | 4,274.81 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 900. RELIANT ENERGY INC COM | 01/28/2005 | 03/09/2006 | 9,017.72 | 11,440.89 | -2,423.17 |
| 100. #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO | 02/01/2005 | 03/09/2006 | 4,121.87 | 2,980.00 | 1,141.87 |
| 300. #REORG/RENAL CARE GROUP INC CASH MERGER EFF 3/31/0 | 01/31/2005 | 03/09/2006 | 14,309.56 | 11,290.50 | 3,019.06 |
| 700. RENT A CTR INC NEW COM | 01/31/2005 | 03/09/2006 | 16,652.48 | 17,154.32 | -501.84 |
| 300. REPUBLIC SVCS INC | 01/28/2005 | 03/09/2006 | 11,813.63 | 9,915.21 | 1,898.42 |
| 100. RESOURCES CONNECTION INC | 01/28/2005 | 03/09/2006 | 2,648.91 | 2,545.05 | 103.86 |
| 1200. RESPIRONICS INC COM | 02/12/2003 | 03/09/2006 | 44,830.62 | 18,639.00 | 26,191.62 |
| 100. #REORG/REYNOLDS & REYNOLDS CO CL A CASH MERGER EFF 10 | 01/28/2005 | 03/09/2006 | 2,765.91 | 2,696.64 | 69.27 |
| 300. REYNOLDS AMERN INC COM | 02/01/2005 | 03/09/2006 | 32,048.01 | 24,159.15 | 7,888.86 |
| 500. RIGEL PHARMACEUTICALS INC COM NEW STK | 01/31/2005 | 03/09/2006 | 4,519.86 | 9,575.23 | -5,055.37 |
| 2400. RITE AID CORP COM | 01/31/2005 | 03/09/2006 | 9,527.70 | 8,538.72 | 988.98 |
| 800. ROBERT HALF INTL INC COM | 01/31/2005 | 03/09/2006 | 28,647.12 | 24,333.12 | 4,314.00 |
| 800. ROCKWELL INTL CORP NEW | 01/31/2005 | 03/09/2006 | 56,078.27 | 45,261.75 | 10,816.52 |
| 800. ROCKWELL COLLINS INC | 06/04/2004 | 03/09/2006 | 41,470.72 | 24,888.48 | 16,582.24 |
| 100. ROFIN SINAR TECHNOLOGIES INC COM | 01/28/2005 | 03/09/2006 | 4,982.84 | 3,856.67 | 1,126.17 |
| 100. ROGERS CORP COM | 02/19/2003 | 03/09/2006 | 5,208.84 | 2,753.30 | 2,455.54 |
| 700. ROHM & HAAS CO | 01/31/2005 | 03/09/2006 | 33,976.95 | 30,801.75 | 3,175.20 |
| 400. ROPER INDS INC NEW | 01/31/2005 | 03/09/2006 | 17,939.44 | 11,647.28 | 6,292.16 |
| 700. ROSS STORES INC COM | 01/31/2005 | 03/09/2006 | 19,312.40 | 19,838.35 | -525.95 |
| 200. ROYAL GOLD INC COM STK USD0.01 | 01/31/2005 | 03/09/2006 | 5,631.82 | 3,185.92 | 2,445.90 |
| 300. RUBY TUESDAY INC COM | 02/18/2003 | 03/09/2006 | 8,642.73 | 4,964.58 | 3,678.15 |
| 200. RYERSON INC | 01/31/2005 | 03/09/2006 | 4,843.85 | 2,638.26 | 2,205.59 |
| 100. SBA COMMUNICATIONS CORP CL A COM | 01/28/2005 | 03/09/2006 | 2,120.93 | 850.88 | 1,270.05 |
| 1000. SEI INVESTMENTS CO | 01/31/2005 | 03/09/2006 | 40,178.76 | 36,815.77 | 3,362.99 |
| 200. SI INTL INC COM | 01/31/2005 | 03/09/2006 | 6,599.79 | 5,004.06 | 1,595.73 |
| 1800. SLM CORPORATION SECURITIES | 01/31/2005 | 03/09/2006 | 100,724.90 | 89,596.20 | 11,128.70 |
| 100. SPX CORP COM | 01/31/2005 | 03/09/2006 | 5,123.84 | 4,180.75 | 943.09 |
| 100. SRA INTL INC CL A | 02/01/2005 | 03/09/2006 | 3,489.89 | 3,012.75 | 477.14 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. SVB FINL GROUP COM | 01/28/2005 | 03/09/2006 | 10,079.69 | 8,560.80 | 1,518.89 |
| 2000. #REORG/SABRE HOLDINGS CORP CASH MERGER EFF 3/30/07 | 01/31/2005 | 03/09/2006 | 47,878.52 | 41,803.15 | 6,075.37 |
| 1600. SAFECO CORP | 01/31/2005 | 03/09/2006 | 82,701.46 | 73,449.98 | 9,251.48 |
| 100. SAFENET INC | 01/31/2005 | 03/09/2006 | 2,418.92 | 3,407.20 | -988.28 |
| 2000. SAFEWAY INC COM NEW | 05/06/2004 | 03/09/2006 | 47,998.52 | 46,701.20 | 1,297.32 |
| 300. ST JOE CO COM | 01/28/2005 | 03/09/2006 | 17,042.47 | 20,460.30 | -3,417.83 |
| 1700. ST JUDE MED INC COM | 12/26/2002 | 03/09/2006 | 77,806.61 | 33,991.50 | 43,815.11 |
| 300. ST MARY LAND & EXPL CO COM | 02/01/2005 | 03/09/2006 | 11,066.66 | 6,494.83 | 4,571.83 |
| 3000. ST PAUL COS INC | 11/05/2003 | 03/09/2006 | 126,356.11 | 112,427.32 | 13,928.79 |
| 500. SAKS INC COM | 01/31/2005 | 03/09/2006 | 9,144.71 | 6,912.50 | 2,232.21 |
| 100. SALESFORCE COM INC COM STK | 01/31/2005 | 03/09/2006 | 3,749.88 | 1,356.93 | 2,392.95 |
| 500. SALIX PHARMACEUTICALS LTD COM DE | 01/31/2005 | 03/09/2006 | 7,714.76 | 7,140.45 | 574.31 |
| 800. SANDISK CORP COM | 01/31/2005 | 03/09/2006 | 42,814.68 | 19,819.60 | 22,995.08 |
| 1000. SANMINA CORP | 07/29/2003 | 03/09/2006 | 3,669.88 | 7,953.40 | -4,283.52 |
| 500. SAPIENT CORP COM | 01/28/2005 | 03/09/2006 | 3,694.88 | 3,896.30 | -201.42 |
| 3500. SARA LEE CORP | 01/31/2005 | 03/09/2006 | 61,423.11 | 81,679.02 | -20,255.91 |
| 600. SCANA CORP NEW COM | 01/28/2005 | 03/09/2006 | 23,795.26 | 23,092.74 | 702.52 |
| 100. SCANSOURCE INC COM | 01/28/2005 | 03/09/2006 | 5,850.82 | 6,475.80 | -624.98 |
| 400. SCHEIN HENRY INC COM | 01/31/2005 | 03/09/2006 | 18,363.43 | 13,501.98 | 4,861.45 |
| 6500. SCHERING PLOUGH CORP | 01/31/2005 | 03/09/2006 | 116,931.40 | 122,753.50 | -5,822.10 |
| 100. SCHNITZER STL INDS INC CL | 02/01/2005 | 03/09/2006 | 3,036.90 | 3,429.23 | -392.33 |
| 6900. CHARLES SCHWAB CORP NEW | 01/31/2005 | 03/09/2006 | 110,948.59 | 77,246.52 | 33,702.07 |
| 400. SCIENTIFIC GAMES CORP | 01/31/2005 | 03/09/2006 | 12,555.61 | 10,216.59 | 2,339.02 |
| 300. SCOTTS CO CL A | 01/31/2005 | 03/09/2006 | 13,889.57 | 10,235.25 | 3,654.32 |
| 300. SCRIPPS E W CO OHIO CL A | 01/31/2005 | 03/09/2006 | 14,141.56 | 13,906.20 | 235.36 |
| 300. SEACHANGE INTL INC COM | 01/28/2005 | 03/09/2006 | 2,381.92 | 4,775.38 | -2,393.46 |
| 200. SEALED AIR CORP NEW COM | 01/28/2005 | 03/09/2006 | 11,323.65 | 9,422.20 | 1,901.45 |
| 400. SEARS HLDGS CORP COM | 02/01/2005 | 03/09/2006 | 46,614.56 | 37,707.32 | 8,907.24 |
| 100. SECURE COMPUTING CORP COM | 01/28/2005 | 03/09/2006 | 1,129.96 | 897.36 | 232.60 |
| 400. SELECT COMFORT CORP OC-CAP STK OC-CAP STK | 01/31/2005 | 03/09/2006 | 13,899.57 | 7,685.77 | 6,213.80 |
| 400. SEMTECH CORP | 01/31/2005 | 03/09/2006 | 7,435.77 | 7,376.00 | 59.77 |
| 800. SEMPRA ENERGY INC COM STK | 02/14/2003 | 03/09/2006 | 36,638.87 | 18,765.92 | 17,872.95 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 500. SEPRACOR INC COM | 01/31/2005 | 03/09/2006 | 28,034.13 | 27,987.00 | 47.13 |
| 900. #REORG/SERENA SOFTWARE INC | | | | | |
| CASH MERGER EFF 3/10/06 | 01/31/2005 | 03/09/2006 | 21,563.33 | 19,176.08 | 2,387.25 |
| 400. #REORG/SEROLOGICALS CORP | | | | | |
| CASH MGR EFF 7-14-06 | 01/31/2005 | 03/09/2006 | 9,651.70 | 9,363.04 | 288.66 |
| 400. SHAW GROUP INC COM | 01/31/2005 | 03/09/2006 | 12,039.63 | 6,713.12 | 5,326.51 |
| 500. SHERWIN-WILLIAMS CO COM | 01/31/2005 | 03/09/2006 | 22,099.32 | 21,602.80 | 496.52 |
| 200. SHUFFLE MASTER INC COM | 01/31/2005 | 03/09/2006 | 5,087.84 | 5,774.20 | -686.36 |
| 500. SIERRA PAC RES NEW COM | 01/28/2005 | 03/09/2006 | 6,624.79 | 4,782.85 | 1,841.94 |
| 1300. SIGMA-ALDRICH CORP COM | 01/31/2005 | 03/09/2006 | 82,495.46 | 81,036.32 | 1,459.14 |
| 100. SIGMATEL INC COM | 01/31/2005 | 03/09/2006 | 1,035.96 | 3,859.72 | -2,823.76 |
| 200. SILICON LABORATORIES INC | 01/31/2005 | 03/09/2006 | 9,643.70 | 6,786.40 | 2,857.30 |
| 300. SILGAN HLDGS INC COM | 01/31/2005 | 03/09/2006 | 11,924.63 | 8,868.38 | 3,056.25 |
| 600. SILICON IMAGE INC COM STK | 01/31/2005 | 03/09/2006 | 6,083.81 | 7,336.64 | -1,252.83 |
| 700. SIMON PPTY GROUP INC NEW | 01/31/2005 | 03/09/2006 | 57,776.22 | 41,494.44 | 16,281.78 |
| 5800. SIRIUS SATELLITE RADIO INC | | | | | |
| COM OF PRIVITIZATION EFF 5 | 01/31/2005 | 03/09/2006 | 28,303.12 | 37,742.47 | -9,439.35 |
| 200. SIRF TECHNOLOGY HLDGS INC | 01/31/2005 | 03/09/2006 | 7,027.78 | 2,124.60 | 4,903.18 |
| 400. 6 FLAGS INC COM | 02/01/2005 | 03/09/2006 | 4,171.87 | 1,732.88 | 2,438.99 |
| 400. SKECHERS U S A INC CL A CL | | | | | |
| A ISIN #US8305661055 | 01/28/2005 | 03/09/2006 | 8,271.74 | 5,646.80 | 2,624.94 |
| 600. #REORG SKY FINANCIAL INC | | | | | |
| CASH AND STOCK MERGER SEC | 01/28/2005 | 03/09/2006 | 15,263.53 | 15,588.43 | -324.90 |
| 300. SKYWEST INC COM | 01/31/2005 | 03/09/2006 | 8,282.74 | 5,174.04 | 3,108.70 |
| 600. SKYWORKS SOLUTIONS INC COM | 01/31/2005 | 03/09/2006 | 3,245.90 | 4,445.88 | -1,199.98 |
| 600. SMITH INTERNATIONAL INC | 01/28/2005 | 03/09/2006 | 21,569.33 | 17,332.50 | 4,236.83 |
| 1200. SMURFIT-STONE CONTAINER | | | | | |
| CORP COM | 06/26/2001 | 03/09/2006 | 15,479.52 | 17,915.78 | -2,436.26 |
| 400. SNAP ON INC | 01/28/2005 | 03/09/2006 | 15,219.53 | 13,154.56 | 2,064.97 |
| 100. SOHU COM INC COM | 02/01/2005 | 03/09/2006 | 2,092.93 | 1,607.18 | 485.75 |
| 4000. SOLECTRON CORP | 05/09/2002 | 03/09/2006 | 14,279.56 | 31,520.00 | -17,240.44 |
| 1500. SONIC CORP | 01/31/2005 | 03/09/2006 | 47,263.54 | 46,948.29 | 315.25 |
| 700. SONIC SOLUTIONS COM | 02/01/2005 | 03/09/2006 | 12,060.62 | 12,486.04 | -425.42 |
| 600. SONICWALL INC COM | 01/28/2005 | 03/09/2006 | 4,193.87 | 3,779.58 | 414.29 |
| 200. SOUTH FINL GROUP INC | 01/28/2005 | 03/09/2006 | 5,159.84 | 5,951.84 | -792.00 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 3300. SOUTHERN CO | 01/31/2005 | 03/09/2006 | 109,424.63 | 111,176.09 | -1,751.46 |
| 200. SOUTHN COPPER CORP DEL COM | 02/01/2005 | 03/09/2006 | 15,579.52 | 9,423.00 | 6,156.52 |
| 400. SOUTHERN UN CO NEW COM | 01/31/2005 | 03/09/2006 | 9,423.71 | 8,846.21 | 577.50 |
| 3600. SOUTHWEST AIRLINES CO | 01/28/2005 | 03/09/2006 | 61,270.11 | 51,246.72 | 10,023.39 |
| 1600. SOVEREIGN BANCORP INC COM | 01/31/2005 | 03/09/2006 | 33,102.98 | 36,168.00 | -3,065.02 |
| 200. SPECTRUM BRANDS INC COM | 01/31/2005 | 03/09/2006 | 4,343.86 | 7,423.00 | -3,079.14 |
| 700. #REORG/ SPORTS AUTH CASH | 01/31/2005 | 03/09/2006 | 25,612.21 | 17,696.00 | 7,916.21 |
| 12400. SPRINT CORP | 07/01/2003 | 03/09/2006 | 309,990.47 | 142,104.00 | 167,886.47 |
| 200. STAGE STORES INC COM NEW | | | | | |
| COM NEW | 01/28/2005 | 03/09/2006 | 5,473.83 | 5,172.99 | 300.84 |
| 100. STANDARD MICROSYSTEMS CORP | 01/31/2005 | 03/09/2006 | 2,950.90 | 1,519.97 | 1,430.93 |
| 3300. STAPLES INC | 01/31/2005 | 03/09/2006 | 79,857.54 | 70,954.44 | 8,903.10 |
| 3500. STARBUCKS CORP | 01/31/2005 | 03/09/2006 | 122,181.24 | 93,087.29 | 29,093.95 |
| 900. STARWOOD HOTELS & RESORTS | | | | | |
| PAIRD CTF CL B | 01/31/2005 | 03/09/2006 | 57,310.24 | 51,645.18 | 5,665.06 |
| 1500. STATE STREET CORP | 01/31/2005 | 03/09/2006 | 92,757.15 | 66,459.45 | 26,297.70 |
| 200. STA CASINOS INC COM | 01/31/2005 | 03/09/2006 | 14,443.55 | 12,095.00 | 2,348.55 |
| 200. STEEL DYNAMICS INC COM | 01/31/2005 | 03/09/2006 | 9,243.71 | 7,241.60 | 2,002.11 |
| 200. #REORG/STL TECHNOLOGIES | | | | | |
| INC CASH MERGER EFF 6/1/07 | 01/31/2005 | 03/09/2006 | 5,225.83 | 5,717.12 | -491.29 |
| 900. STERICYCLE INC COM | 01/31/2005 | 03/09/2006 | 57,796.22 | 45,950.35 | 11,845.87 |
| 800. #REORG/STEWART & STEVENSON | | | | | |
| SVCS INC CASHMERGER EFFECT | 01/31/2005 | 03/09/2006 | 27,543.15 | 16,203.64 | 11,339.51 |
| 100. STONE ENERGY CORP COM | 01/31/2005 | 03/09/2006 | 3,947.87 | 4,302.37 | -354.50 |
| 300. STRAYER ED INC COM | 01/31/2005 | 03/09/2006 | 29,147.10 | 31,972.44 | -2,825.34 |
| 1200. STRYKER CORP | 11/19/2004 | 03/09/2006 | 54,526.32 | 51,931.20 | 2,595.12 |
| 15200. SUN MICROSYSTEMS INC | 01/31/2005 | 03/09/2006 | 68,397.89 | 64,677.43 | 3,720.46 |
| 500. SUNOCO INC COM | 01/28/2005 | 03/09/2006 | 37,933.83 | 21,327.25 | 16,606.58 |
| 1000. SUNRISE ASSISTED LIVING | 01/31/2005 | 03/09/2006 | 36,768.87 | 22,911.90 | 13,856.97 |
| 200. #REORG/SUNTERRA CORP CASH | | | | | |
| MERGER EFF 4/26/07 | 01/28/2005 | 03/09/2006 | 2,837.91 | 2,766.62 | 71.29 |
| 1600. SUN TR BANKS INC COM | 09/27/2004 | 03/09/2006 | 115,068.46 | 109,832.64 | 5,235.82 |
| 500. SUPERIOR ENERGY SVCS INC | 01/28/2005 | 03/09/2006 | 12,109.62 | 7,762.50 | 4,347.12 |
| 1800. SUPER VALU INC COM | 01/31/2005 | 03/09/2006 | 56,896.25 | 57,552.44 | -656.19 |
| 700. SURMODICS INC COM | 02/01/2005 | 03/09/2006 | 25,192.22 | 20,676.10 | 4,516.12 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 100. SWIFT ENERGY CO COM | 01/31/2005 | 03/09/2006 | 3,610.88 | 3,024.50 | 586.38 |
| 200. #REORG/SWIFT TRANSN INC | | | | | |
| CASH MERGER EFF 5/10/07 | 02/01/2005 | 03/09/2006 | 4,745.85 | 4,446.91 | 298.94 |
| 1000. #REORG/SYBRON DENTAL | | | | | |
| SPECIALTIES INC CASH MERGE | 01/31/2005 | 03/09/2006 | 36,548.87 | 37,043.15 | -494.28 |
| 4800. SYMANTEC CORP | 11/24/2003 | 03/09/2006 | 76,749.64 | 75,834.48 | 915.16 |
| 600. #REORG/SYMBOL TECHNOLOGIES | | | | | |
| INC CASH MERGER EFF 1/9/07 | 01/28/2005 | 03/09/2006 | 6,563.79 | 10,627.74 | -4,063.95 |
| 100. SYNAPTICS INC COM | 01/31/2005 | 03/09/2006 | 2,491.92 | 3,733.43 | -1,241.51 |
| 600. SYNOPSIS INC COM | 01/31/2005 | 03/09/2006 | 13,121.59 | 10,348.68 | 2,772.91 |
| 3800. SYNOVUS FINL CORP COM | 01/31/2005 | 03/09/2006 | 103,356.82 | 102,554.95 | 801.87 |
| 200. SYNTROLEUM CORP | 01/28/2005 | 03/09/2006 | 1,637.94 | 2,134.34 | -496.40 |
| 2900. SYSCO CORP | 01/31/2005 | 03/09/2006 | 86,968.32 | 103,282.92 | -16,314.60 |
| 3700. #REORG/TD BANKNORTH INC | | | | | |
| CASH MERGER EFF 4/20/07 | 02/01/2005 | 03/09/2006 | 113,475.51 | 120,956.06 | -7,480.55 |
| 400. TD AMERITRADE HLDG CORP | | | | | |
| COM STK | 01/31/2005 | 03/09/2006 | 8,223.74 | 3,860.91 | 4,362.83 |
| 200. T-HQ INC COM NEW | 01/31/2005 | 03/09/2006 | 4,775.85 | 3,011.47 | 1,764.38 |
| 2100. TJX COS INC COM NEW | 01/28/2005 | 03/09/2006 | 52,183.39 | 52,261.65 | -78.26 |
| 800. TTM TECHNOLOGIES INC COM | 01/31/2005 | 03/09/2006 | 9,711.70 | 7,291.15 | 2,420.55 |
| 2100. TXU CORP COM | 01/31/2005 | 03/09/2006 | 101,825.87 | 70,666.58 | 31,159.29 |
| 300. TAKE-TWO INTERACTIVE | | | | | |
| SOFTWARE INC CDT-COM | 01/31/2005 | 03/09/2006 | 4,826.85 | 7,080.80 | -2,253.95 |
| 100. #REORG/TALK AMER HLDGS | | | | | |
| CASH MERGER EFF 12/15/06 | 01/28/2005 | 03/09/2006 | 878.97 | 635.36 | 243.61 |
| 4000. TARGET CORP | 11/19/2004 | 03/09/2006 | 210,953.52 | 204,838.00 | 6,115.52 |
| 300. TECH DATA CORP COM | 06/28/2001 | 03/09/2006 | 10,781.66 | 9,704.68 | 1,076.98 |
| 200. TECHNE CORP COM | 01/31/2005 | 03/09/2006 | 11,759.63 | 6,971.50 | 4,788.13 |
| 200. TEKELEC COM | 08/05/2003 | 03/09/2006 | 2,797.91 | 2,907.36 | -109.45 |
| 200. TEL & DATA SYS INC COM STK | | | | | |
| NEW | 01/31/2005 | 03/09/2006 | 7,443.77 | 8,386.65 | -942.88 |
| 200. TELIK INC COM STK | 01/31/2005 | 03/09/2006 | 4,047.87 | 3,781.26 | 266.61 |
| 2000. TELLABS INC COM | 06/17/2002 | 03/09/2006 | 27,479.15 | 16,381.60 | 11,097.55 |
| 100. TEMPLE INLAND INC COM | 01/31/2005 | 03/09/2006 | 4,167.87 | 3,192.25 | 975.62 |
| 300. TEMPUR-PEDIC INTL INC COM | 02/01/2005 | 03/09/2006 | 3,695.88 | 6,415.50 | -2,719.62 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 2000. TENET HEALTHCARE CORP COM | 08/18/2004 | 03/09/2006 | 14,499.55 | 21,276.80 | -6,777.25 |
| 400. TENNECO INC | 01/28/2005 | 03/09/2006 | 8,615.73 | 6,335.60 | 2,280.13 |
| 300. TERADYNE INC COM | 02/19/2004 | 03/09/2006 | 4,649.85 | 8,145.00 | -3,495.15 |
| 300. TEREX CORP NEW COM | 01/31/2005 | 03/09/2006 | 22,373.31 | 12,810.75 | 9,562.56 |
| 1700. TERRA INDS INC COM | 01/31/2005 | 03/09/2006 | 11,763.63 | 13,600.82 | -1,837.19 |
| 400. TETRA TECHNOLOGIES INC DEL COM | 01/31/2005 | 03/09/2006 | 15,211.53 | 7,342.67 | 7,868.86 |
| 400. TETRA TECH INC NEW COM | 01/28/2005 | 03/09/2006 | 7,103.78 | 5,956.08 | 1,147.70 |
| 200. TESSERA TECHNOLOGIES INC COM STK | 01/28/2005 | 03/09/2006 | 6,111.81 | 7,512.62 | -1,400.81 |
| 100. TEXAS INDS INC COM | 02/01/2005 | 03/09/2006 | 5,798.82 | 4,797.65 | 1,001.17 |
| 7400. TEXAS INSTRUMENTS INC | 01/31/2005 | 03/09/2006 | 227,986.99 | 171,014.64 | 56,972.35 |
| 600. TEXTRON INC COM | 01/28/2004 | 03/09/2006 | 53,422.35 | 33,530.94 | 19,891.41 |
| 700. THERMO ELECTRON CORP | 01/31/2005 | 03/09/2006 | 24,604.24 | 20,948.20 | 3,656.04 |
| 500. THOMAS & BETTS CORP COM | 01/31/2005 | 03/09/2006 | 24,799.23 | 13,989.12 | 10,810.11 |
| 1500. THORATEC CORP | 02/01/2005 | 03/09/2006 | 30,389.06 | 14,843.58 | 15,545.48 |
| 1700. 3COM CORP COMMON STOCK | 01/31/2005 | 03/09/2006 | 7,989.75 | 6,252.60 | 1,737.15 |
| 3300. 3M CO | 11/03/2004 | 03/09/2006 | 236,899.72 | 251,039.88 | -14,140.16 |
| 100. TIBCO SOFTWARE INC COM | 01/28/2005 | 03/09/2006 | 830.97 | 1,077.88 | -246.91 |
| 100. TIDEWATER INC COM | 12/21/2004 | 03/09/2006 | 4,978.84 | 3,585.03 | 1,393.81 |
| 400. TIFFANY & CO NEW | 01/28/2005 | 03/09/2006 | 14,495.55 | 12,553.44 | 1,942.11 |
| 200. TIMBERLAND CO CL A | 02/01/2005 | 03/09/2006 | 6,901.78 | 6,621.00 | 280.78 |
| 20300. TIME WARNER INC NEW COM | 03/18/2004 | 03/09/2006 | 347,728.31 | 338,421.30 | 9,307.01 |
| 1700. TIMKEN CO | 01/31/2005 | 03/09/2006 | 50,335.45 | 42,936.02 | 7,399.43 |
| 2100. TIVO INC COM | 02/01/2005 | 03/09/2006 | 12,620.61 | 8,308.78 | 4,311.83 |
| 300. TODCO COM | 01/28/2005 | 03/09/2006 | 10,385.68 | 6,152.10 | 4,233.58 |
| 300. TOLL BROS INC COM | 01/31/2005 | 03/09/2006 | 9,233.71 | 11,375.25 | -2,141.54 |
| 100. #REORG/TOO INC NAME CHANGE TO TWEEN BRANDS INC 202627 | 02/01/2005 | 03/09/2006 | 3,172.90 | 2,705.64 | 467.26 |
| 400. TORCHMARK CORP COM | 07/19/2001 | 03/09/2006 | 22,263.31 | 16,404.00 | 5,859.31 |
| 1100. TORO CO COM | 02/01/2005 | 03/09/2006 | 51,874.40 | 45,519.50 | 6,354.90 |
| 300. TRACTOR SUP CO COM | 12/17/2004 | 03/09/2006 | 18,614.42 | 10,693.53 | 7,920.89 |
| 300. TRANSACTION SYS ARCHITECTS INC CL A | 01/31/2005 | 03/09/2006 | 9,251.71 | 6,166.52 | 3,085.19 |
| 400. TREX INC COM | 02/01/2005 | 03/09/2006 | 11,023.66 | 19,580.00 | -8,556.34 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 500. TRIAD HOSPITALS INC | 01/31/2005 | 03/09/2006 | 21,274.34 | 20,253.33 | 1,021.01 |
| 300. TRIDENT MICROSYSTEMS INC | 01/31/2005 | 03/09/2006 | 7,907.75 | 2,696.91 | 5,210.84 |
| 1100. TRIBUNE CO NEW | 01/31/2005 | 03/09/2006 | 33,427.97 | 43,858.43 | -10,430.46 |
| 200. TRIMBLE NAV LTD COM | 01/31/2005 | 03/09/2006 | 8,171.74 | 7,051.20 | 1,120.54 |
| 200. TRINITY IND INC COM | 01/31/2005 | 03/09/2006 | 10,557.67 | 6,003.76 | 4,553.91 |
| 1400. TRIQUINT SEMICONDUCTOR INC COM | 01/28/2005 | 03/09/2006 | 6,187.80 | 4,585.00 | 1,602.80 |
| 500. TRIZEC PPTYS INC REIT | 01/28/2005 | 03/09/2006 | 12,269.62 | 8,731.56 | 3,538.06 |
| 600. TRIZETTO GROUP INC COM | 01/31/2005 | 03/09/2006 | 10,067.69 | 5,259.32 | 4,808.37 |
| 400. TUPPERWARE BRANDS CORPORATION | 01/28/2005 | 03/09/2006 | 8,147.74 | 7,872.28 | 275.46 |
| 700. UCBH HLDGS INC COM | 01/28/2005 | 03/09/2006 | 12,144.62 | 14,931.60 | -2,786.98 |
| 800. UST INC COM | 01/31/2005 | 03/09/2006 | 32,838.99 | 39,580.29 | -6,741.30 |
| 8200. US BANCORP DEL NEW | 01/31/2005 | 03/09/2006 | 249,518.33 | 244,780.49 | 4,737.84 |
| 100. USANA HEALTH SCIENCES INC CDT-SHS | 01/28/2005 | 03/09/2006 | 4,258.86 | 3,474.83 | 784.03 |
| 100. USG CORP COM NEW | 01/31/2005 | 03/09/2006 | 8,432.74 | 3,204.37 | 5,228.37 |
| 2100. USEC INC COM | 01/31/2005 | 03/09/2006 | 23,855.26 | 23,961.00 | -105.74 |
| 500. U S XPRESS ENTERPRISES INC CL A | 02/01/2005 | 03/09/2006 | 8,354.74 | 14,430.62 | -6,075.88 |
| 500. UAP HLDG CORP COM | 01/31/2005 | 03/09/2006 | 10,474.67 | 7,312.50 | 3,162.17 |
| 600. #REORG/UBIQUITEL INC CASH MERGER EFFECTIVE 07-03-06 | 01/28/2005 | 03/09/2006 | 5,747.82 | 4,177.44 | 1,570.38 |
| 100. ULTRATECH STEPPER INC | 01/28/2005 | 03/09/2006 | 2,056.93 | 1,453.55 | 603.38 |
| 1200. UNION PAC CORP COM | 01/31/2005 | 03/09/2006 | 101,912.87 | 71,471.48 | 30,441.39 |
| 300. UNIONBANCAL CORP DE COM | 01/28/2005 | 03/09/2006 | 20,642.36 | 18,129.30 | 2,513.06 |
| 200. UNISOURCE ENERGY CORP COM | 01/28/2005 | 03/09/2006 | 6,051.81 | 6,006.20 | 45.61 |
| 1500. UNISYS CORP COM | 01/31/2005 | 03/09/2006 | 9,929.69 | 11,769.30 | -1,839.61 |
| 200. UNIT CORP COM | 01/31/2005 | 03/09/2006 | 10,425.67 | 7,263.28 | 3,162.39 |
| 200. UNITED INDL CORP COM | 02/01/2005 | 03/09/2006 | 10,299.68 | 6,681.57 | 3,618.11 |
| 300. UNITED NAT FOODS INC COM | 01/28/2005 | 03/09/2006 | 10,241.68 | 9,277.80 | 963.88 |
| 2600. UNITED PARCEL SERVICE INC CL B | 01/31/2005 | 03/09/2006 | 199,387.87 | 192,260.33 | 7,127.54 |
| 400. UNITED STATES STL CORP NEW | 01/28/2005 | 03/09/2006 | 22,015.32 | 20,360.84 | 1,654.48 |
| 200. UTD STATIONERS INC COM | 01/28/2005 | 03/09/2006 | 9,975.69 | 8,507.03 | 1,468.66 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 300. #REORG/UTD SURGICAL | | | | | |
| PARTNERS INTL INC CASH MER | 09/14/2004 | 03/09/2006 | 10,667.67 | 7,145.62 | 3,522.05 |
| 4900. UNITED TECHNOLOGIES CORP | 07/21/2004 | 03/09/2006 | 281,202.36 | 227,796.59 | 53,405.77 |
| 100. UTD THERAPEUTICS CORP DEL | | | | | |
| COM STK | 01/31/2005 | 03/09/2006 | 6,450.80 | 4,267.24 | 2,183.56 |
| 6100. UNITEDHEALTH GROUP INC | 10/22/2004 | 03/09/2006 | 343,602.44 | 213,046.47 | 130,555.97 |
| 600. UNVL COMPRESSION HLDGS INC | | | | | |
| COM STK | 02/01/2005 | 03/09/2006 | 24,593.24 | 23,289.51 | 1,303.73 |
| 100. UNVL CORP VA COM | 01/31/2005 | 03/09/2006 | 3,886.88 | 4,698.00 | -811.12 |
| 900. #REORG/UNIVISION | | | | | |
| COMMUNICATIONS INC CL ACAS | 01/28/2005 | 03/09/2006 | 29,618.09 | 24,553.26 | 5,064.83 |
| 500. UNUM GROUP | 01/28/2005 | 03/09/2006 | 10,229.68 | 8,513.20 | 1,716.48 |
| 200. VCA ANTECH INC COM STK | 01/28/2005 | 03/09/2006 | 5,772.82 | 3,580.90 | 2,191.92 |
| 400. V F CORP COM | 01/31/2005 | 03/09/2006 | 21,459.34 | 21,006.00 | 453.34 |
| 800. VAIL RESORTS INC COM | 01/31/2005 | 03/09/2006 | 27,199.16 | 19,053.04 | 8,146.12 |
| 600. VALASSIS COMMUNICATIONS | | | | | |
| INC COM | 01/31/2005 | 03/09/2006 | 17,057.47 | 20,251.80 | -3,194.33 |
| 2600. VALERO ENERGY CORP COM STK | | | | | |
| NEW | 01/31/2005 | 03/09/2006 | 138,445.74 | 88,776.28 | 49,669.46 |
| 700. VALSPAR CORP COM | 01/31/2005 | 03/09/2006 | 18,262.43 | 17,079.53 | 1,182.90 |
| 400. VALUECLICK INC | 02/01/2005 | 03/09/2006 | 6,359.80 | 5,360.89 | 998.91 |
| 300. VARIAN INC COM | 01/28/2005 | 03/09/2006 | 11,696.64 | 11,639.22 | 57.42 |
| 200. VARIAN SEMICONDUCTOR | | | | | |
| EQUIPMENT ASSOCS INC COM | 01/31/2005 | 03/09/2006 | 5,727.82 | 4,554.67 | 1,173.15 |
| 500. VARIAN MED SYS INC COM | | | | | |
| ISIN #US9222091057 | 01/28/2005 | 03/09/2006 | 28,149.13 | 18,295.35 | 9,853.78 |
| 100. VEECO INSTRS INC DEL COM | 02/01/2005 | 03/09/2006 | 2,014.93 | 1,727.82 | 287.11 |
| 800. VENTANA MED SYS INC COM | 02/01/2005 | 03/09/2006 | 28,791.11 | 26,431.67 | 2,359.44 |
| 400. #REORG/VENTIV HLTH INC N/C | | | | | |
| TO INVENTIVE HHEALTH INC S | 01/31/2005 | 03/09/2006 | 11,647.64 | 9,259.91 | 2,387.73 |
| 1500. VERISIGN INC COM | 10/14/2004 | 03/09/2006 | 34,888.92 | 31,461.60 | 3,427.32 |
| 200. #REORG/VERITAS DGC INC STK | | | | | |
| MERGER TO COMPAGNIE GENERA | 02/01/2005 | 03/09/2006 | 8,729.73 | 5,018.50 | 3,711.23 |
| 12900. VERIZON COMMUNICATIONS | 01/31/2005 | 03/09/2006 | 433,039.70 | 458,316.26 | -25,276.56 |
| | | | | | |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. VERTEX PHARMACEUTICALS INC COM | 01/31/2005 | 03/09/2006 | 7,593.76 | 2,043.00 | 5,550.76 |
| 3100. VIACOM INC NEW CL B | 08/13/2004 | 03/09/2006 | 118,633.35 | 145,064.82 | -26,431.47 |
| 500. VISTEON CORP COM | 01/31/2005 | 03/09/2006 | 2,229.93 | 3,777.75 | -1,547.82 |
| 1000. VITESSE SEMICONDUCTOR CORP COM | 01/31/2005 | 03/09/2006 | 3,169.90 | 2,962.00 | 207.90 |
| 600. VOLTERRA SEMICONDUCTOR CORP COM | 02/01/2005 | 03/09/2006 | 10,421.67 | 10,449.92 | -28.25 |
| 500. VORNADO RLTY TR COM | 01/31/2005 | 03/09/2006 | 46,268.57 | 34,360.71 | 11,907.86 |
| 400. VULCAN MATERIALS CO COM | 01/31/2005 | 03/09/2006 | 30,963.04 | 22,429.20 | 8,533.84 |
| 200. WCI CMNTYS INC COM | 01/31/2005 | 03/09/2006 | 5,159.84 | 6,270.00 | -1,110.16 |
| 100. WMS INDS INC COM | 01/31/2005 | 03/09/2006 | 2,743.91 | 3,043.79 | -299.88 |
| 1000. WABASH NATL CORP COM | 02/01/2005 | 03/09/2006 | 18,999.41 | 25,223.12 | -6,223.71 |
| .42 WACHOVIA CORP 2ND NEW | 06/26/2001 | 03/09/2006 | 21.05 | 14.36 | 6.69 |
| 9700. WACHOVIA CORP 2ND NEW | 06/26/2001 | 03/09/2006 | 535,811.54 | 331,548.45 | 204,263.09 |
| 11200. WAL MART STORES INC | 01/31/2005 | 03/09/2006 | 506,560.44 | 587,507.55 | -80,947.11 |
| 5700. WALGREEN CO | 01/31/2005 | 03/09/2006 | 255,295.16 | 243,823.23 | 11,471.93 |
| 200. WALTER INDS INC COM | 01/31/2005 | 03/09/2006 | 12,405.61 | 6,838.14 | 5,567.47 |
| 400. WARNACO GROUP INC COM NEW | 01/31/2005 | 03/09/2006 | 9,279.71 | 8,471.06 | 808.65 |
| 300. WA GROUP INTL INC COM NEW | 01/31/2005 | 03/09/2006 | 16,016.50 | 11,641.04 | 4,375.46 |
| 4400. WASHINGTON MUTUAL INC | 01/31/2005 | 03/09/2006 | 184,266.34 | 175,947.18 | 8,319.16 |
| 2500. WASTE MGMT INC DEL | 01/31/2005 | 03/09/2006 | 84,147.41 | 72,108.69 | 12,038.72 |
| 500. WATERS CORP | 01/28/2005 | 03/09/2006 | 20,704.36 | 24,273.20 | -3,568.84 |
| 200. WATSCO INC | 01/31/2005 | 03/09/2006 | 13,319.59 | 6,909.76 | 6,409.83 |
| 200. WATSON PHARMACEUTICALS INC COM | 01/28/2005 | 03/09/2006 | 5,907.81 | 5,951.40 | -43.59 |
| 100. #REORG/WEBEX COMMUNICATION S INC CASH MERGER EFF 5/29 | 01/31/2005 | 03/09/2006 | 3,133.90 | 2,023.43 | 1,110.47 |
| 100. WEBSense INC COM STK ISIN# US9476841062 | 01/31/2005 | 03/09/2006 | 5,850.82 | 5,379.26 | 471.56 |
| 200. WEIGHT WATCHERS INTL INC | 01/31/2005 | 03/09/2006 | 10,061.69 | 9,356.74 | 704.95 |
| 2700. WELLPOINT INC COM | 01/31/2005 | 03/09/2006 | 207,947.61 | 162,564.50 | 45,383.11 |
| 8700. WELLS FARGO & CO NEW | 01/31/2005 | 03/09/2006 | 555,912.93 | 528,745.68 | 27,167.25 |
| 200. WENDYS INTERNATIONAL INC | 01/28/2005 | 03/09/2006 | 12,109.62 | 7,795.80 | 4,313.82 |
| 300. WERNER ENTERPRISES INC COM | 01/28/2005 | 03/09/2006 | 5,846.82 | 6,365.37 | -518.55 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 200. WESCO INTL INC COM | 01/31/2005 | 03/09/2006 | 11,207.65 | 6,628.50 | 4,579.15 |
| 100. WESTAMERICA BANCORPORATION COM | 01/28/2005 | 03/09/2006 | 5,231.83 | 5,180.53 | 51.30 |
| 1100. WEYERHAEUSER CO | 01/31/2005 | 03/09/2006 | 77,019.63 | 69,022.50 | 7,997.13 |
| 700. WHEELING PITT CORP COM NEW STK | 02/01/2005 | 03/09/2006 | 12,354.62 | 24,502.35 | -12,147.73 |
| 100. WHIRLPOOL CORP COM | 01/31/2005 | 03/09/2006 | 8,629.73 | 6,745.50 | 1,884.23 |
| 100. WHITING PETE CORP NEW COM | 11/12/2004 | 03/09/2006 | 3,798.88 | 3,021.66 | 777.22 |
| 500. WHITNEY HLDG CORP COM | 01/31/2005 | 03/09/2006 | 17,114.47 | 14,933.49 | 2,180.98 |
| 600. WHOLE FOODS MKT INC | 01/31/2005 | 03/09/2006 | 37,918.83 | 27,016.35 | 10,902.48 |
| 800. WILD OATS MKTS INC COM | 01/31/2005 | 03/09/2006 | 13,631.58 | 5,842.84 | 7,788.74 |
| 2500. WILLIAMS COS INC | 01/31/2005 | 03/09/2006 | 49,523.47 | 41,543.31 | 7,980.16 |
| 200. WILLIAMS SONOMA INC | 01/28/2005 | 03/09/2006 | 7,897.75 | 6,874.60 | 1,023.15 |
| 1800. WIND RIV SYS INC COM | 01/31/2005 | 03/09/2006 | 21,887.32 | 22,059.80 | -172.48 |
| 2200. WISCONSIN ENERGY CORP | 01/31/2005 | 03/09/2006 | 86,413.34 | 75,100.60 | 11,312.74 |
| 1400. WOLVERINE WORLD WIDE INC | 01/31/2005 | 03/09/2006 | 30,869.05 | 28,835.76 | 2,033.29 |
| 200. WORLD FUEL SERVICE COM STK USD0.01 | 01/31/2005 | 03/09/2006 | 6,163.81 | 4,975.50 | 1,188.31 |
| 500. WORLD WRESTLING ENTMTNT STK | 01/28/2005 | 03/09/2006 | 8,244.74 | 6,288.50 | 1,956.24 |
| 300. WORTHINGTON INDS INC COM INC FROM DE TO OH EFF 10-1 | 01/28/2005 | 03/09/2006 | 5,684.82 | 6,062.37 | -377.55 |
| 900. WRIGHT MED GROUP INC COM | 01/31/2005 | 03/09/2006 | 18,287.43 | 24,601.20 | -6,313.77 |
| 800. WM WRIGLEY JR CO | 01/31/2005 | 03/09/2006 | 52,478.38 | 56,140.00 | -3,661.62 |
| 5900. WYETH LABS | 01/31/2005 | 03/09/2006 | 287,911.15 | 245,483.75 | 42,427.40 |
| 1000. XM SATELLITE RADIO HLDGS INC CL A | 01/31/2005 | 03/09/2006 | 21,039.35 | 31,893.40 | -10,854.05 |
| 1600. XTO ENERGY INC COM INC 2946745 EFF 5/16/01 | 11/05/2003 | 03/09/2006 | 64,398.02 | 22,411.47 | 41,986.55 |
| 4900. XCEL ENERGY INC COM | 01/31/2005 | 03/09/2006 | 88,687.27 | 88,470.17 | 217.10 |
| 1500. XILINX INC COM | 01/28/2005 | 03/09/2006 | 38,338.82 | 42,860.40 | -4,521.58 |
| 4200. XEROX CORP COM | 01/31/2005 | 03/09/2006 | 62,956.06 | 64,455.00 | -1,498.94 |
| 200. YRC WORLDWIDE INC COM | 02/14/2005 | 03/09/2006 | 9,125.71 | 11,373.50 | -2,247.79 |
| 5400. YAHOO INC | 01/31/2005 | 03/09/2006 | 163,452.98 | 186,739.35 | -23,286.37 |
| 1400. #REORG/YANKEE CANDLE CO CASH MERGER EFF 2/6/07 | 01/31/2005 | 03/09/2006 | 39,198.79 | 45,634.70 | -6,435.91 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 1200. YUM! BRANDS INC | | | | | |
| COM | 01/31/2005 | 03/09/2006 | 58,786.19 | 54,156.96 | 4,629.23 |
| 1400. ZALE CORP NEW COM STK | 01/31/2005 | 03/09/2006 | 35,082.92 | 36,937.00 | -1,854.08 |
| 300. ZEBRA TECHNOLOGIES CORP CL | 01/31/2005 | 03/09/2006 | 13,157.59 | 15,139.94 | -1,982.35 |
| 1100. ZIMMER HLDGS INC | 01/28/2005 | 03/09/2006 | 74,038.72 | 87,852.27 | -13,813.55 |
| 500. ZIONS BANCORP COM | 01/31/2005 | 03/09/2006 | 40,923.74 | 33,697.90 | 7,225.84 |
| 200. ZORAN CORP COM | 02/01/2005 | 03/09/2006 | 3,899.88 | 2,040.71 | 1,859.17 |
| 600. #REORG/SERENA SOFTWARE INC | | | | | |
| CASH MERGER EFF 3/10/06 | 02/01/2005 | 03/13/2006 | 14,400.00 | 12,827.15 | 1,572.85 |
| 2200. #REORG/BEVERLY ENTERPRISES | | | | | |
| INC CASH MERGER EFF 3/15/0 | 01/31/2005 | 03/15/2006 | 27,500.00 | 26,543.00 | 957.00 |
| 1450. NORTHERN TRUST CORP | 01/31/2005 | 03/21/2006 | 77,326.12 | 63,069.81 | 14,256.31 |
| 1300. #REORG/INAMED CORP CASH & | | | | | |
| STK MERGER TO ALLEGAN INC | 02/01/2005 | 03/24/2006 | 119,240.08 | 88,963.21 | 30,276.87 |
| .09 MARINER ENERGY INC COM | 02/01/2005 | 03/24/2006 | 1.86 | 0.93 | 0.93 |
| 418. TERAYON COMMUNICATION SYS | 01/28/2005 | 03/29/2006 | 790.99 | 1,281.38 | -490.39 |
| .75 #REORG/NTL INC DEL COM | | | | | |
| N/C TO 2015981 EFF DATE 2- | 01/31/2005 | 03/30/2006 | 17.95 | 20.57 | -2.62 |
| 16. TERAYON COMMUNICATION SYS | 01/28/2005 | 03/30/2006 | 29.91 | 49.05 | -19.14 |
| .73 ALLERGAN INC | 01/28/2005 | 03/31/2006 | 80.31 | 82.47 | -2.16 |
| 7800. BURLINGTON RESOURCES INC | 03/16/2005 | 03/31/2006 | 705,083.54 | 342,980.00 | 362,103.54 |
| 3100. DELL INC COM STK | 11/01/2004 | 03/31/2006 | 92,273.31 | 109,404.58 | -17,131.27 |
| 649. #REORG/HCA INC CASH MERGER | | | | | |
| EFF 11/17/06 | 01/31/2005 | 03/31/2006 | 29,721.01 | 28,974.60 | 746.41 |
| 7300. INTEL CORP | 09/13/2002 | 03/31/2006 | 141,298.11 | 117,232.89 | 24,065.22 |
| 1500. #REORG/MAYTAG CORP CASH & | | | | | |
| STK MERGER TO WHIRLPOOL CO | 02/01/2005 | 03/31/2006 | 32,157.93 | 23,440.00 | 8,717.93 |
| 1901. TERAYON COMMUNICATION SYS | 01/31/2005 | 03/31/2006 | 3,433.48 | 5,872.52 | -2,439.04 |
| 2700. #REORG/GOLD BANC CASH & | | | | | |
| STK MGR TO MARSHALL & ISLE | 02/01/2005 | 04/03/2006 | 46,463.57 | 38,957.57 | 7,506.00 |
| 1400. #REORG/RENAL CARE GROUP | | | | | |
| INC CASH MERGER EFF 3/31/0 | 01/31/2005 | 04/03/2006 | 67,200.00 | 52,689.00 | 14,511.00 |
| 1165. TERAYON COMMUNICATION SYS | 02/01/2005 | 04/03/2006 | 2,139.57 | 3,644.65 | -1,505.08 |
| 1900. #REORG/ABEGENIX INC CASH | 02/01/2005 | 04/04/2006 | 42,750.00 | 16,726.74 | 26,023.26 |
| 1226. TERAYON COMMUNICATION SYS | 02/01/2005 | 04/04/2006 | 2,525.48 | 3,864.97 | -1,339.49 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 374. TERAYON COMMUNICATION SYS | 02/01/2005 | 04/04/2006 | 706.98 | 1,179.03 | -472.05 |
| 1100. #REORG/INTRADO INC CASH | 02/01/2005 | 04/07/2006 | 28,600.00 | 15,032.21 | 13,567.79 |
| 4300. #REORG/STARWOOD HOTELS & | 03/16/2005 | 04/11/2006 | 56,009.88 | 48,074.00 | 7,935.88 |
| .67 POTLATCH CORP NEW COM | 02/01/2005 | 04/13/2006 | 26.14 | 31.23 | -5.09 |
| 2800. #REORG/JEFFSN PILOT CASH | 02/01/2005 | 04/17/2006 | 166,254.06 | 139,544.54 | 26,709.52 |
| .92 TRONOX INC COM CL B STK | 01/28/2005 | 04/17/2006 | 16.24 | 9.94 | 6.30 |
| 475. AUTONATION INC DEL COM | 01/31/2005 | 04/19/2006 | 10,925.00 | 8,982.58 | 1,942.42 |
| 6070. BOSTON SCIENTIFIC CORP | 03/28/2003 | 04/21/2006 | 136,465.79 | 127,562.92 | 8,902.87 |
| 7800. GUIDANT CORP | 03/16/2005 | 04/21/2006 | 623,732.78 | 564,388.30 | 59,344.48 |
| 2200. #REORG/CHIRON CORP CASH | 02/01/2005 | 04/26/2006 | 105,600.00 | 72,432.73 | 33,167.27 |
| .06 CONOCOPHILLIPS | 06/27/2001 | 04/27/2006 | 3.94 | 1.69 | 2.25 |
| .92 LINCOLN NATIONAL CORP | 01/31/2005 | 04/27/2006 | 51.48 | 50.87 | 0.61 |
| .36 WHIRLPOOL CORP COM | 01/31/2005 | 04/27/2006 | 31.76 | 32.42 | -0.66 |
| 1400. VIACOM INC NEW CL B | 08/13/2004 | 04/28/2006 | 55,746.28 | 55,220.68 | 525.60 |
| .52 MARSHALL & ILSLEY CORP | | | | | |
| COM MARSHALL & ISLEY CORP | 01/28/2005 | 05/02/2006 | 19.79 | 20.99 | -1.20 |
| 1100. #REORG/J JILL GROUP CASH | 02/01/2005 | 05/03/2006 | 26,455.00 | 15,928.15 | 10,526.85 |
| 1800. #REORG/MERISTAR | | | | | |
| HOSPITALITY CORP REIT CASH | 02/01/2005 | 05/03/2006 | 18,810.00 | 13,957.45 | 4,852.55 |
| 2500. #REORG/ARTESYN TECHNOLOGIE | | | | | |
| S INC CASH MERGER EFF 4/28 | 02/01/2005 | 05/04/2006 | 27,500.00 | 25,213.60 | 2,286.40 |
| 500. #REORG/ SPORTS AUTH CASH | 02/01/2005 | 05/04/2006 | 18,625.00 | 12,566.00 | 6,059.00 |
| 1400. #REORG/BEDFORD PPTY INVS | | | | | |
| INC CASH MERGEREFF 5/5/06 | 02/01/2005 | 05/05/2006 | 37,800.00 | 34,927.78 | 2,872.22 |
| .96 BOSTON SCIENTIFIC CORP | 03/28/2003 | 05/05/2006 | 20.67 | 20.04 | 0.63 |
| 126. #REORG/STEWART & STEVENSON | | | | | |
| SVCS INC CASHMERGER EFFECT | 01/31/2005 | 05/05/2006 | 4,452.20 | 2,563.32 | 1,888.88 |
| 91. #REORG/STEWART & STEVENSON | | | | | |
| SVCS INC CASHMERGER EFFECT | 01/31/2005 | 05/08/2006 | 3,197.38 | 1,851.29 | 1,346.09 |
| 218. #REORG/STEWART & STEVENSON | | | | | |
| SVCS INC CASHMERGER EFFECT | 01/31/2005 | 05/09/2006 | 7,693.29 | 4,434.94 | 3,258.35 |
| 228. #REORG/PEOPLES ENERGY CORP | | | | | |
| STK MERGER TOINTEGRYS ENER | 01/28/2005 | 05/11/2006 | 8,327.21 | 9,634.60 | -1,307.39 |
| 63. #REORG/PEOPLES ENERGY CORP | | | | | |
| STK MERGER TOINTEGRYS ENER | 01/28/2005 | 05/11/2006 | 2,300.09 | 2,662.19 | -362.10 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| .9 HOST HOTELS & RESORTS INC | 01/31/2005 | 05/12/2006 | 17.11 | 18.41 | -1.30 |
| 200. #REORG/IPAYMENT CASH | | | | | |
| MERGER EFF 5/10/06 | 02/01/2005 | 05/12/2006 | 8,700.00 | 9,431.72 | -731.72 |
| 66. #REORG/PEOPLES ENERGY CORP | | | | | |
| STK MERGER TOINTEGRYS ENER | 01/28/2005 | 05/12/2006 | 2,399.36 | 2,788.96 | -389.60 |
| 167. #REORG/PEOPLES ENERGY CORP | | | | | |
| STK MERGER TOINTEGRYS ENER | 01/31/2005 | 05/15/2006 | 6,063.91 | 7,065.89 | -1,001.98 |
| 300. #REORG/LYON WILLIAM HOMES | | | | | |
| CASH MERGER EFF DATE 7-27- | 02/01/2005 | 05/19/2006 | 34,495.94 | 25,084.50 | 9,411.44 |
| 700. #REORG/LAFARGE N AM INC | | | | | |
| CASH MERGER EFF 5/16/06 | 01/31/2005 | 05/22/2006 | 59,850.00 | 37,467.50 | 22,382.50 |
| 665. #REORG/STEWART & STEVENSON | | | | | |
| SVCS INC CASHMERGER EFFECT | 02/01/2005 | 05/26/2006 | 24,272.50 | 13,567.33 | 10,705.17 |
| 7100. CISCO SYS INC | 11/11/2002 | 05/31/2006 | 139,723.71 | 90,202.31 | 49,521.40 |
| 11100. MICROSOFT CORP COM | 12/10/2004 | 05/31/2006 | 251,407.28 | 300,699.00 | -49,291.72 |
| 463. PRUDENTIAL FINL INC | 01/31/2005 | 05/31/2006 | 35,256.36 | 24,971.12 | 10,285.24 |
| 52. PRUDENTIAL FINL INC | 01/31/2005 | 05/31/2006 | 3,949.35 | 2,804.53 | 1,144.82 |
| 1300. TEXAS INSTRUMENTS INC | 01/31/2005 | 05/31/2006 | 40,597.75 | 30,132.70 | 10,465.05 |
| 3028. TIME WARNER INC NEW COM | 03/18/2004 | 05/31/2006 | 52,080.00 | 50,479.79 | 1,600.21 |
| 2440. TIME WARNER INC NEW COM | 03/18/2004 | 05/31/2006 | 42,424.92 | 40,677.24 | 1,747.68 |
| 632. TIME WARNER INC NEW COM | 03/18/2004 | 05/31/2006 | 10,967.51 | 10,536.07 | 431.44 |
| 1500. #REORG/EDU MNGT CORP CASH | | | | | |
| MERGER EFF 6/1/06 | 02/01/2005 | 06/01/2006 | 64,500.00 | 48,250.67 | 16,249.33 |
| 1700. #REORG/INDEPENDENCE CMNTY | | | | | |
| BK CORP CASH MERGER EFF 6/ | 02/01/2005 | 06/01/2006 | 71,400.00 | 66,616.92 | 4,783.08 |
| 7600. ALBERTSONS INC | 02/01/2005 | 06/02/2006 | 195,090.94 | 174,196.21 | 20,894.73 |
| 6. ALLEGHANY CORP DEL COM | 02/14/2005 | 06/05/2006 | 1,661.66 | 1,603.37 | 58.29 |
| .25 EMBARQ CORP COM STK | 07/01/2003 | 06/07/2006 | 9.76 | 5.34 | 4.42 |
| .02 BB&T CORP COM | 01/31/2005 | 06/08/2006 | 0.68 | 0.79 | -0.11 |
| 900. #REORG/DURATEK INC CASH | 02/01/2005 | 06/08/2006 | 19,800.00 | 24,524.30 | -4,724.30 |
| 600. #REORG/ANTEON INTL CORP | | | | | |
| CASH MERGER EFF 6/8/06 | 02/01/2005 | 06/09/2006 | 33,300.00 | 20,607.00 | 12,693.00 |
| 800. #REORG/SYBRON DENTAL | | | | | |
| SPECIALTIES INC CASH MERGE | 02/01/2005 | 06/15/2006 | 37,600.00 | 30,104.84 | 7,495.16 |
| .75 VAL NATL BANCORP COM | 01/31/2005 | 06/16/2006 | 16.83 | 17.25 | -0.42 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| .2 SUPER VALU INC COM | 01/31/2005 | 06/23/2006 | 5.91 | 6.41 | -0.50 |
| .5 FULTON FINL CORP PA COM | 01/28/2005 | 06/27/2006 | 7.91 | 8.31 | -0.40 |
| 2781. VITESSE SEMICONDUCTOR CORP COM | 02/01/2005 | 06/27/2006 | 3,289.81 | 8,171.79 | -4,881.98 |
| .25 MICRON TECH INC COM | 06/30/2003 | 06/28/2006 | 2.71 | 2.96 | -0.25 |
| 3200. #REORG/NEXTEL PARTNERS CASH MERGER EFF 6/27/06 | 02/01/2005 | 06/28/2006 | 91,200.00 | 63,588.65 | 27,611.35 |
| 1719. VITESSE SEMICONDUCTOR CORP COM | 02/01/2005 | 06/28/2006 | 2,257.32 | 5,038.39 | -2,781.07 |
| 6400. AASTROM BIOSCIENCES INC | 06/24/2005 | 06/30/2006 | 8,518.77 | 18,797.44 | -10,278.67 |
| 100. #REORG/DIGITAL INFORMATION CORP CASH MERGER EFF 8/22/ | 01/28/2005 | 06/30/2006 | 1,177.93 | 1,029.79 | 148.14 |
| 675. ALLOY INC COM NEW STK | 02/01/2005 | 06/30/2006 | 7,086.40 | 7,283.74 | -197.34 |
| 1300. AMERN ITALIAN PASTA CO CL | 02/01/2005 | 06/30/2006 | 11,136.89 | 34,716.54 | -23,579.65 |
| 300. ANGELICA CORP COM STK | 05/17/2005 | 06/30/2006 | 5,266.18 | 7,695.00 | -2,428.82 |
| 2200. ANTIGENICS INC DEL COM STOCK | 02/01/2005 | 06/30/2006 | 4,667.59 | 18,144.30 | -13,476.71 |
| 900. APPLIED SIGNAL TECH INC | 02/01/2005 | 06/30/2006 | 15,348.21 | 26,786.47 | -11,438.26 |
| 3100. AUTOBYTEL COM INC COM | 02/01/2005 | 06/30/2006 | 10,951.65 | 17,162.87 | -6,211.22 |
| 200. BKF CAP GROUP INC COM STK | 05/17/2005 | 06/30/2006 | 1,250.98 | 6,090.00 | -4,839.02 |
| 200. BEASLEY BROADCAST GROUP INC CL A | 05/17/2005 | 06/30/2006 | 1,401.11 | 3,570.00 | -2,168.89 |
| 535. CITIZENS INC CL A | 05/17/2005 | 06/30/2006 | 2,682.45 | 2,635.00 | 47.45 |
| 100. DEVON ENERGY CORP NEW | 01/31/2005 | 06/30/2006 | 6,045.82 | 4,027.36 | 2,018.46 |
| 3000. DISCOVERY LABORATORIES INC NEW COM STK ISIN# US254668 | 02/01/2005 | 06/30/2006 | 6,274.90 | 20,761.82 | -14,486.92 |
| 3000. DOT HILL SYS CORP | 02/01/2005 | 06/30/2006 | 10,268.08 | 18,906.97 | -8,638.89 |
| 500. DOV PHARMACEUTICAL INC COM | 06/24/2005 | 06/30/2006 | 1,060.81 | 8,338.95 | -7,278.14 |
| 2200. #REORG/EPIX PHARMACEUTICAL S INC REV SPLIT TO SEC # 2 | 02/01/2005 | 06/30/2006 | 9,577.62 | 21,366.06 | -11,788.44 |
| 300. ELECTRONIC ARTS | 01/31/2005 | 06/30/2006 | 12,922.31 | 19,118.40 | -6,196.09 |
| 100. ENCYISIVE PHARMACEUTICALS INC COM ENCYISIVE PHARMACEU | 02/01/2005 | 06/30/2006 | 693.54 | 938.50 | -244.96 |
| 500. ENDWAVE CORP COM NEW | 06/24/2005 | 06/30/2006 | 6,219.96 | 23,082.55 | -16,862.59 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 2100. FX ENERGY INC COM CASH MERGER EFF 11/01/04 | 02/01/2005 | 06/30/2006 | 9,709.68 | 27,646.99 | -17,937.31 |
| 200. #REORG/FARGO ELECTRONICS INC CASH MERGEREFF 8/3/06 | 06/24/2005 | 06/30/2006 | 5,082.04 | 3,864.24 | 1,217.80 |
| 200. FARO TECHNOLOGIES INC COM | 02/01/2005 | 06/30/2006 | 3,394.69 | 5,765.48 | -2,370.79 |
| 200. FIDELITY NATL INFORMATION SVCS INC COM STK | 02/01/2005 | 06/30/2006 | 7,085.64 | 6,998.60 | 87.04 |
| 100. #REORG/FISHER SCIENTIFIC INTL INC STK MERGER TO 286 | 01/28/2005 | 06/30/2006 | 7,310.83 | 6,257.90 | 1,052.93 |
| 5000. #REORG/GLENAYRE TECHNOLOGIES INC N/C TO EN | 06/24/2005 | 06/30/2006 | 13,210.09 | 19,481.00 | -6,270.91 |
| 1000. GREENFIELD ONLINE INC COM | 02/01/2005 | 06/30/2006 | 7,415.87 | 18,754.42 | -11,338.55 |
| 100. HANSEN NAT CORP COM | 02/01/2005 | 06/30/2006 | 19,052.21 | 2,139.95 | 16,912.26 |
| 100. HARVEST NAT RES INC COM | 01/28/2005 | 06/30/2006 | 1,355.07 | 1,265.79 | 89.28 |
| 100. IDEXX LABS INC | 01/28/2005 | 06/30/2006 | 7,518.99 | 5,572.21 | 1,946.78 |
| 2200. INSPIRE PHARMACEUTICALS INC COM | 02/01/2005 | 06/30/2006 | 10,238.04 | 32,309.18 | -22,071.14 |
| 3500. INNOVO GROUP INC COM PAR | 06/24/2005 | 06/30/2006 | 2,872.01 | 13,287.05 | -10,415.04 |
| 3000. INTEGRATED SILICON SOLUTION INC COM STOCKZ | 02/01/2005 | 06/30/2006 | 16,542.99 | 19,286.88 | -2,743.89 |
| 200. #REORG/INTERMAGNETICS GEN CORP CASH MERGER EFF 11/9/ | 12/30/2004 | 06/30/2006 | 5,400.29 | 3,434.39 | 1,965.90 |
| 400. LATTICE SEMICONDUCTOR CORP COM | 01/28/2005 | 06/30/2006 | 2,473.96 | 1,774.56 | 699.40 |
| 1000. LECROY CORP COM | 02/01/2005 | 06/30/2006 | 14,361.45 | 23,170.41 | -8,808.96 |
| 500. LIBERTY GLOBAL INC COM SER | 01/28/2005 | 06/30/2006 | 10,758.56 | 11,602.41 | -843.85 |
| 600. MAXIM INTEGRATED PRODS INC | 01/31/2005 | 06/30/2006 | 19,281.36 | 23,725.20 | -4,443.84 |
| 100. #REORG/MOLECULAR DEVICES CORP CASH MERGER EFF 3/27/ | 01/28/2005 | 06/30/2006 | 3,058.43 | 1,923.71 | 1,134.72 |
| 1500. MOVIE GALLERY INC COM | 02/01/2005 | 06/30/2006 | 9,322.36 | 31,489.79 | -22,167.43 |
| 3300. NANOGEN INC COM | 02/01/2005 | 06/30/2006 | 6,274.75 | 16,854.47 | -10,579.72 |
| 2200. NAVARRE CORP COM | 06/24/2005 | 06/30/2006 | 10,964.68 | 23,692.53 | -12,727.85 |
| 400. NITROMED INC COM | 02/01/2005 | 06/30/2006 | 1,933.54 | 10,518.47 | -8,584.93 |
| 200. OLD DOMINION FGHT LINE INC COM | 02/01/2005 | 06/30/2006 | 7,524.00 | 4,724.77 | 2,799.23 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 2600. OPTEUM INC CL A COM STK | 02/01/2005 | 06/30/2006 | 23,470.51 | 38,722.31 | -15,251.80 |
| 300. OTTER TAIL CORP | 02/14/2005 | 06/30/2006 | 8,205.52 | 7,644.06 | 561.46 |
| 750. PAR TECH CORP COM | 06/24/2005 | 06/30/2006 | 9,585.15 | 14,710.70 | -5,125.55 |
| 2300. PIXELWORKS INC | 02/01/2005 | 06/30/2006 | 6,283.86 | 21,406.98 | -15,123.12 |
| 2300. SEACHANGE INTL INC COM | 06/24/2005 | 06/30/2006 | 16,020.61 | 29,356.54 | -13,335.93 |
| 300. SEARS HLDGS CORP COM | 02/14/2005 | 06/30/2006 | 46,489.12 | 29,128.76 | 17,360.36 |
| 100. SEPRACOR INC COM | 01/31/2005 | 06/30/2006 | 5,718.56 | 5,705.09 | 13.47 |
| 1500. SHARPER IMAGE CORP COM | 06/24/2005 | 06/30/2006 | 16,678.28 | 23,924.80 | -7,246.52 |
| 800. SIGMATEL INC COM | 01/31/2005 | 06/30/2006 | 3,290.62 | 30,958.97 | -27,668.35 |
| 100. SKECHERS U S A INC CL A CL A ISIN #US8305661055 | 01/28/2005 | 06/30/2006 | 2,412.92 | 1,411.70 | 1,001.22 |
| 900. SOMANETICS CORP COM NEW | 06/24/2005 | 06/30/2006 | 17,203.69 | 20,491.02 | -3,287.33 |
| 400. SOUTHN COPPER CORP DEL COM | 02/01/2005 | 06/30/2006 | 35,680.46 | 18,846.00 | 16,834.46 |
| 3400. SPATIALIGHT INC COM STK | 02/01/2005 | 06/30/2006 | 7,826.21 | 15,906.22 | -8,080.01 |
| 1300. #REORG/SPECTRALINK COM CASH MGR EFFECTIVE DATE 3/ | 02/01/2005 | 06/30/2006 | 11,475.13 | 22,062.33 | -10,587.20 |
| 3300. STAR SCIENTIFIC INC COM | 02/01/2005 | 06/30/2006 | 8,520.66 | 14,969.51 | -6,448.85 |
| 4200. STEMCELLS INC COM | 06/24/2005 | 06/30/2006 | 8,616.87 | 17,454.78 | -8,837.91 |
| 900. SUN HYDRAULICS CORP COM | 06/24/2005 | 06/30/2006 | 18,716.90 | 21,591.00 | -2,874.10 |
| 1600. #REORG/SUNTERRA CORP CASH MERGER EFF 4/26/07 | 02/01/2005 | 06/30/2006 | 16,397.09 | 22,083.02 | -5,685.93 |
| 2700. SUPPORT SOFT INC | 02/01/2005 | 06/30/2006 | 10,646.31 | 16,714.56 | -6,068.25 |
| 100. U S XPRESS ENTERPRISES INC CL A | 02/01/2005 | 06/30/2006 | 2,704.15 | 2,985.29 | -281.14 |
| 1100. ULTRALIFE BATTERIES INC | 02/01/2005 | 06/30/2006 | 11,151.89 | 19,521.18 | -8,369.29 |
| 200. WEST PHARMACEUTICAL SVCS INC COM | 01/28/2005 | 06/30/2006 | 7,261.79 | 5,145.00 | 2,116.79 |
| 3400. WESTELL TECHNOLOGIES INC | 02/01/2005 | 06/30/2006 | 7,451.89 | 25,512.23 | -18,060.34 |
| 100. WORLD FUEL SERVICE COM STK USD0.01 | 01/31/2005 | 06/30/2006 | 4,572.64 | 2,487.75 | 2,084.89 |
| 900. WPT ENTERPRISES INC COM | 06/24/2005 | 06/30/2006 | 5,422.24 | 17,748.72 | -12,326.48 |
| 2500. ENGELHARD CORP | 02/01/2005 | 07/03/2006 | 97,500.00 | 75,231.82 | 22,268.18 |
| 500. #REORG/REMINGTON OIL & GAS CORP CASH & STK MERGER TO | 02/01/2005 | 07/03/2006 | 22,068.49 | 14,900.00 | 7,168.49 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 3500. #REORG/UBIQUITEL INC CASH | | | | | |
| MERGER EFFECTIVE 07-03-06 | 06/24/2005 | 07/03/2006 | 36,225.00 | 24,797.21 | 11,427.79 |
| 1500. DHB INDS INC COM COM | 02/01/2005 | 07/06/2006 | 1,140.11 | 22,718.48 | -21,578.37 |
| 1000. #REORG/APPLIED FILMS CORP | | | | | |
| CASH MERGER EFFECTIVE 07/0 | 02/01/2005 | 07/10/2006 | 28,500.00 | 21,124.77 | 7,375.23 |
| 1000. #REORG/KCS ENERGY INC CASH | | | | | |
| & STK MERGER TO PETROHAWK | 02/01/2005 | 07/12/2006 | 26,978.40 | 15,043.00 | 11,935.40 |
| .24 MCCLATCHY CO CL A CL A | 02/14/2005 | 07/13/2006 | 9.67 | 17.59 | -7.92 |
| 2300. #REORG/CARRAMERICA RLTY | | | | | |
| CORP CASH MERGEREFF 7/14/0 | 02/01/2005 | 07/14/2006 | 102,925.00 | 69,603.07 | 33,321.93 |
| 1400. #REORG/SEROLOGICALS CORP | | | | | |
| CASH MGR EFF 7-14-06 | 02/01/2005 | 07/17/2006 | 44,170.00 | 33,046.72 | 11,123.28 |
| .9 RUDOPH TECHNOLOGIES INC | 01/28/2005 | 07/19/2006 | 7.20 | 13.39 | -6.19 |
| 400. #REORG/LASERSCOPE EFF | | | | | |
| 07-28-2006 | 02/01/2005 | 07/31/2006 | 12,400.00 | 11,955.64 | 444.36 |
| 600. POWER INTEGRATIONS INC | 02/01/2005 | 08/01/2006 | 8,282.74 | 11,109.48 | -2,826.74 |
| 1000. #REORG/FARGO ELECTRONICS | | | | | |
| INC CASH MERGEREFF 8/3/06 | 06/24/2005 | 08/04/2006 | 25,500.00 | 19,321.20 | 6,178.80 |
| .36 WINDSTREAM CORP COM STK | 01/31/2005 | 08/09/2006 | 4.08 | 4.23 | -0.15 |
| 4580. KERR MCGEE CORP | 06/24/2005 | 08/11/2006 | 322,890.00 | 141,580.62 | 181,309.38 |
| 3000. #REORG/DIGITAL INFORMATION | | | | | |
| CORP CASH MERGER EFF 8/22/ | 02/01/2005 | 08/23/2006 | 36,750.00 | 31,380.55 | 5,369.45 |
| 2200. #REORG/GTECH HOLDINGS CORP | | | | | |
| CASH MERGER EFF 8/29/06 | 06/24/2005 | 08/29/2006 | 77,000.00 | 52,073.75 | 24,926.25 |
| 440. TIME WARNER INC NEW COM | 03/18/2004 | 08/31/2006 | 7,292.81 | 7,335.24 | -42.43 |
| 1760. TIME WARNER INC NEW COM | 03/18/2004 | 08/31/2006 | 29,241.50 | 29,340.96 | -99.46 |
| 2700. #REORG/TRANSMONTAIGNE INC | | | | | |
| CASH MERGER EFF 9/1/06 | 06/24/2005 | 09/01/2006 | 30,645.00 | 26,838.81 | 3,806.19 |
| .4 L-1 IDENTITY SOLUTIONS | | | | | |
| INC COM | 01/28/2005 | 09/12/2006 | 5.11 | 7.14 | -2.03 |
| 1564. LIBERTY GLOBAL INC COM SER | 01/31/2005 | 09/15/2006 | 39,100.00 | 36,573.80 | 2,526.20 |
| 319. ACXIOM CORP COM | 04/07/2004 | 09/18/2006 | 7,975.00 | 7,477.62 | 497.38 |
| 1500. RSA SEC INC | 02/01/2005 | 09/18/2006 | 42,000.00 | 26,322.78 | 15,677.22 |
| .5 HANESBRANDS INC COM STK | 01/31/2005 | 09/20/2006 | 11.09 | 13.86 | -2.77 |
| 560. INTERNATIONAL PAPER CO | 06/28/2001 | 09/20/2006 | 20,160.00 | 20,107.54 | 52.46 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 2200. #REORG/COML CAP BANCORP | | | | | |
| INC CASH MERGER EFFECTIVE | 02/01/2005 | 10/02/2006 | 35,200.00 | 43,730.79 | -8,530.79 |
| 5200. GOLDEN WEST FINANCIAL CORP | 02/01/2005 | 10/04/2006 | 401,905.30 | 338,772.18 | 63,133.12 |
| 1000. #REORG ACE CASH EXPRESS | | | | | |
| INC CASH MERGER EFFECTIVE | 02/01/2005 | 10/06/2006 | 30,000.00 | 26,688.15 | 3,311.85 |
| 600. #REORG/MAVERICK TUBE CORP | | | | | |
| CASH MERGER EFF 10/5/06 | 06/24/2005 | 10/06/2006 | 39,000.00 | 19,944.62 | 19,055.38 |
| 4000. TRIZEC PPTYS INC REIT | 06/24/2005 | 10/06/2006 | 116,083.60 | 68,540.88 | 47,542.72 |
| 298. #REORG/REALOGY CORP COM | 10/31/2002 | 10/10/2006 | 6,854.00 | 5,457.08 | 1,396.92 |
| 800. #REORG ADE CORP MASS CASH | | | | | |
| MERGER EFF 10/11/06 | 02/01/2005 | 10/16/2006 | 26,000.00 | 14,454.89 | 11,545.11 |
| 1700. #REORG/FILENET CORP CASH | 02/01/2005 | 10/16/2006 | 59,500.00 | 37,758.67 | 21,741.33 |
| .26 TIM HORTONS INC COM | 01/28/2005 | 10/18/2006 | 6.61 | 3.98 | 2.63 |
| .34 ACCREDITED HOME LENDERS | | | | | |
| HLDG CO COM STK | 02/01/2005 | 10/19/2006 | 12.17 | 16.67 | -4.50 |
| .41 WACHOVIA CORP 2ND NEW | 06/26/2001 | 10/20/2006 | 22.28 | 14.01 | 8.27 |
| 800. #REORG/INTERNET SEC SYS | | | | | |
| INC CASH MERGER EFF 10/23/ | 02/01/2005 | 10/24/2006 | 22,400.00 | 16,168.64 | 6,231.36 |
| 1200. #REORG/PETCO ANIMAL | | | | | |
| SUPPLIES INC CASH MERGER E | 02/01/2005 | 10/27/2006 | 34,800.00 | 45,254.31 | -10,454.31 |
| 2300. APPLIED MATERIALS INC | 07/21/2004 | 10/31/2006 | 39,984.27 | 38,958.09 | 1,026.18 |
| 2800. #REORG/MICHAELS STORES INC | | | | | |
| CASH MERGER EFF 10/31/06 | 06/24/2005 | 10/31/2006 | 123,200.00 | 40,524.42 | 82,675.58 |
| 200. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 06/24/2005 | 11/01/2006 | 13,994.58 | 13,263.12 | 731.46 |
| 2700. #REORG/REYNOLDS & REYNOLDS | | | | | |
| CO CL A CASH MERGER EFF 10 | 02/01/2005 | 11/03/2006 | 108,000.00 | 73,307.32 | 34,692.68 |
| 1500. #REORG/ANDRX GROUP CASH | 01/31/2005 | 11/06/2006 | 37,500.00 | 32,296.35 | 5,203.65 |
| .06 FIDELITY NATIONAL | | | | | |
| FINANCIAL INC CL A | 01/28/2005 | 11/07/2006 | 1.30 | 1.29 | 0.01 |
| .06 KIMCO REALTY CORP | 01/31/2005 | 11/07/2006 | 2.58 | 1.58 | 1.00 |
| 1750. #REORG/INTERMAGNETICS GEN | | | | | |
| CORP CASH MERGER EFF 11/9/ | 12/30/2004 | 11/10/2006 | 48,125.00 | 30,050.88 | 18,074.12 |
| 2420. #REORG/TX REGL BANCSHARES | | | | | |
| INC CL A VTG CASH MERGER E | 02/01/2005 | 11/13/2006 | 94,138.00 | 67,848.69 | 26,289.31 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 800. #REORG/AMERUS GROUP CO CASH MERGER EFF 11/15/06 | 02/01/2005 | 11/16/2006 | 55,200.00 | 35,810.26 | 19,389.74 |
| 300. #REORG/NCO GROUP CASH MERGER EFF 11/15/06 | 10/04/2005 | 11/16/2006 | 8,250.00 | 6,131.01 | 2,118.99 |
| 7406. #REORG/HCA INC CASH MERGER EFF 11/17/06 | 01/31/2005 | 11/20/2006 | 377,706.00 | 330,640.87 | 47,065.13 |
| .7 REGIONS FINL CORP NEW COM | 01/31/2005 | 11/20/2006 | 25.33 | 22.47 | 2.86 |
| 1100. #REORG/INTEGRAPH CORPORATION CASH MERGEREFF | 02/01/2005 | 11/29/2006 | 48,400.00 | 32,901.17 | 15,498.83 |
| 600. #REORG/CLICK COMM INC CASH MERGER EFF 10/26/06 | 06/24/2005 | 11/30/2006 | 13,650.00 | 13,139.22 | 510.78 |
| 1200. EMC CORP MASS | 10/06/2004 | 11/30/2006 | 15,719.51 | 15,149.16 | 570.35 |
| 800. EMC CORP MASS | 10/06/2004 | 11/30/2006 | 10,477.67 | 10,099.44 | 378.23 |
| .94 FIDELITY NATL INFORMATION SVCS INC COM S | 01/28/2005 | 11/30/2006 | 38.49 | 35.81 | 2.68 |
| 560. LIBERTY GLOBAL INC COM SER | 01/31/2005 | 11/30/2006 | 15,241.55 | 13,255.79 | 1,985.76 |
| 840. LIBERTY GLOBAL INC COM SER | 01/31/2005 | 11/30/2006 | 22,645.70 | 19,925.49 | 2,720.21 |
| 2513. LUCENT TECHNOLOGIES INC | 01/31/2005 | 11/30/2006 | 6,482.33 | 8,207.71 | -1,725.38 |
| 2512. LUCENT TECHNOLOGIES INC | 01/31/2005 | 11/30/2006 | 6,479.76 | 8,204.44 | -1,724.68 |
| 2513. LUCENT TECHNOLOGIES INC | 01/31/2005 | 11/30/2006 | 6,482.33 | 8,207.71 | -1,725.38 |
| 25126. LUCENT TECHNOLOGIES INC | 02/01/2005 | 11/30/2006 | 64,132.15 | 82,292.67 | -18,160.52 |
| 2513. LUCENT TECHNOLOGIES INC | 01/31/2005 | 11/30/2006 | 6,482.33 | 8,207.71 | -1,725.38 |
| 15626. LUCENT TECHNOLOGIES INC | 10/04/2005 | 11/30/2006 | 39,884.14 | 50,978.70 | -11,094.56 |
| 35472. LUCENT TECHNOLOGIES INC | 02/01/2005 | 11/30/2006 | 90,539.50 | 115,982.94 | -25,443.44 |
| 5025. LUCENT TECHNOLOGIES INC | 01/31/2005 | 11/30/2006 | 12,962.09 | 16,412.15 | -3,450.06 |
| 500. #REORG/NS GROUP CASH MERGER EFF 12/1/06 | 02/01/2005 | 12/01/2006 | 33,000.00 | 15,376.40 | 17,623.60 |
| 8300. #REORG/FREESCALE SEMICONDUCTOR INC CL B CAS | 08/17/2005 | 12/04/2006 | 332,000.00 | 147,343.68 | 184,656.32 |
| 63. CAPITAL ONE FINL CORP | 05/14/2004 | 12/05/2006 | 4,914.10 | 4,148.52 | 765.58 |
| 255. CAPITAL ONE FINL CORP | 05/14/2004 | 12/05/2006 | 19,890.22 | 16,791.62 | 3,098.60 |
| 52. CAPITAL ONE FINL CORP | 05/14/2004 | 12/05/2006 | 4,056.08 | 3,424.17 | 631.91 |
| 2900. #REORG/SAXON CAP INC REIT CASH MERGER EFF 12/4/06 | 06/24/2005 | 12/06/2006 | 40,890.00 | 60,791.96 | -19,901.96 |
| .16 CAPITAL ONE FINL CORP | 05/14/2004 | 12/07/2006 | 12.50 | 10.54 | 1.96 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. NTGI
Schedule D Detail of Long-term Capital Gains and Losses

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FEDERAL CAPITAL GAIN DIVIDENDS

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LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

| | |
|---|-----------|
| AMB PPTY CORP REIT | 336.90 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | 364.08 |
| ALLIED CAP CORP NEW COM | 2,840.50 |
| AMERN CAMPUS CMNTYS INC COM | 170.04 |
| AMERN FINL RLTY TR COM | 3,772.85 |
| APT INVT & MGMT CO CL A | 3,388.66 |
| MFC APOLLO INVT CORP COM COM SH BEN INT | 1,595.74 |
| ARCHSTONE-SMITH TR COM | 1,989.36 |
| #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/0 | 772.79 |
| MFC ARES CAP CORP COM COM | 372.83 |
| AVALONBAY CMNTYS INC REIT | 2,549.04 |
| BRE PPTYS INC COM CL A | 832.32 |
| BSTN PPTYS INC | 16,931.18 |
| BRANDYWINE RLTY TR SH BEN INT NEW | 595.16 |
| CBL & ASSOC PPTYS INC COM | 100.11 |
| CAMDEN PPTY TR SH BEN INT | 1,668.32 |
| #REORG/CARRAMERICA RLTY CORP CASH MERGEREFF | 1,441.33 |
| COLONIAL PPTYS TR SH BEN INT | 2,985.48 |
| CRESCENT REAL ESTATE EQUITIES CO TX COM STK | 944.20 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | 710.07 |
| DUKE RLTY CORP COM NEW REIT | 2,005.05 |
| EQUITY OFFICE PROPERTIES TR | 2,055.89 |
| EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29 | 2,466.64 |
| 1ST INDL RLTY TR INC COM | 672.72 |
| GENERAL GROWTH PPTYS INC COM COM | 1,015.21 |
| HLTH CARE PPTY INVS INC COM | 587.16 |
| HIGHLAND HOSPITALITY CORP COM | 442.75 |
| HIGHWOODS PPTYS INC COM | 707.19 |
| ISTAR FINL INC COM | 289.86 |
| KILROY RLTY CORP COM | 4.22 |
| KIMCO REALTY CORP | 1,760.17 |
| LASALLE HOTEL PPTYS COM SH BEN INT | 528.63 |
| LIBERTY PPTY TR SH BEN INT | 758.78 |
| MACERICH CO COM | 1,602.50 |
| MACK CALI RLTY CORP | 122.56 |
| MAGUIRE PPTYS INC COM | 15.40 |
| MILLS CORP COM | 1,790.17 |
| NATL HLTH INVS INC COM | 371.88 |
| #REORG/NEW PLAN EXCEL RLT TR INC CASH MERGE | 613.92 |
| OPTEUM INC CL A COM STK | 287.35 |
| #REORG/PAN PAC RETAIL PPTYS INC CASH & STK | 168.38 |
| PLUM CREEK TIMBER CO INC COM | 7,240.00 |
| POST PROPERTIES INC | 1,750.34 |
| POTLATCH CORP NEW COM STK | 537.19 |

STATEMENT 122

FEDERAL CAPITAL GAIN DIVIDENDS

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| | |
|---|----------|
| RAIT FINL TR COM | 437.85 |
| RAYONIER INC REIT | 5,687.00 |
| #REORG/RECKSON ASSOCS RLTY CORP CASH & STK | 1,157.14 |
| REGENCY CTRS CORP COM | 449.84 |
| SL GREEN RLTY CORP COM STK | 779.76 |
| SIMON PPTY GROUP INC NEW | 2,545.37 |
| #REORG/TALX CORP STK MERGER TO EQUIFAX INC | 8,672.64 |
| #REORG/UTD DOMINION RLTY TR N/CHANGE TO 203 | 826.45 |
| U-STORE-IT TR COM | 11.72 |
| VORNADO RLTY TR COM | 1,780.20 |
| WEINGARTEN RLTY INVS COM | 317.00 |

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

94,820.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED)

94,820.00

=====

FEDERAL CAPITAL GAIN DISTRIBUTIONS

=====

CAPITAL GAIN DISTRIBUTIONS

UNRECAPTURED SECTION 1250 GAIN

| | |
|---|----------|
| AMB PPTY CORP REIT | 416.97 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | 68.08 |
| AMERN FINL RLTY TR COM | 1,489.15 |
| APT INVT & MGMT CO CL A | 3,949.09 |
| ARCHSTONE-SMITH TR COM | 273.47 |
| #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/0 | 177.61 |
| AVALONBAY CMNTYS INC REIT | 533.52 |
| BRE PPTYS INC COM CL A | 803.84 |
| BSTN PPTYS INC | 1,323.24 |
| BRANDYWINE RLTY TR SH BEN INT NEW | 105.03 |
| CBL & ASSOC PPTYS INC COM | 9.97 |
| CAMDEN PPTY TR SH BEN INT | 475.64 |
| #REORG/CARRAMERICA RLTY CORP CASH MERGEREFF | 510.51 |
| COLONIAL PPTYS TR SH BEN INT | 1,419.96 |
| CRESCENT REAL ESTATE EQUITIES CO TX COM STK | 238.55 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | 242.87 |
| DUKE RLTY CORP COM NEW REIT | 709.54 |
| EQUITY OFFICE PROPERTIES TR | 3,310.66 |
| EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29 | 703.86 |
| 1ST INDL RLTY TR INC COM | 481.64 |
| GENERAL GROWTH PPTYS INC COM COM | 9.38 |
| HLTH CARE PPTY INVS INC COM | 311.28 |
| HEALTHCARE RLTY TR | 51.61 |
| HIGHLAND HOSPITALITY CORP COM | 60.01 |
| HIGHWOODS PPTYS INC COM | 1,298.00 |
| HOME PROPS INC COM | 1,629.76 |
| ISTAR FINL INC COM | 182.92 |
| KIMCO REALTY CORP | 534.74 |
| LASALLE HOTEL PPTYS COM SH BEN INT | 687.94 |
| LIBERTY PPTY TR SH BEN INT | 146.41 |
| MACERICH CO COM | 1,133.96 |
| MACK CALI RLTY CORP | 1,195.30 |
| MAGUIRE PPTYS INC COM | 11.55 |
| MILLS CORP COM | 406.08 |
| NATL HLTH INVS INC COM | 31.04 |
| #REORG/NEW PLAN EXCEL RLT TR INC CASH MERGE | 381.43 |
| #REORG/PAN PAC RETAIL PPTYS INC CASH & STK | 131.45 |
| POST PROPERTIES INC | 1,692.08 |
| RAIT FINL TR COM | 113.40 |
| #REORG/RECKSON ASSOCS RLTY CORP CASH & STK | 927.23 |
| REGENCY CTRS CORP COM | 321.32 |
| SIMON PPTY GROUP INC NEW | 267.69 |
| #REORG/UTD DOMINION RLTY TR N/CHANGE TO 203 | 547.59 |
| WEINGARTEN RLTY INVS COM | 125.48 |

STATEMENT 124

FEDERAL CAPITAL GAIN DISTRIBUTIONS

=====

| | | |
|--|-------|-----------|
| TOTAL UNRECAPTURED SECTION 1250 GAIN | ----- | 29,441.00 |
| | ----- | |
| TOTAL CAPITAL GAIN DISTRIBUTIONS (ROUNDED) | | 29,441.00 |
| | | ===== |

STATEMENT 125

Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. DUFF
PHELPS 26-30950



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN STREET
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

| | |
|----------------------|------------|
| QUALIFIED | 41,619. |
| TOTAL FOR YEAR | 1,260,197. |

SHORT TERM GAINS OR LOSSES:

| | |
|--------------------------|----------|
| OTHER GAIN OR LOSS | 790,017. |
|--------------------------|----------|

LONG TERM GAINS OR LOSSES:

CAPITAL GAIN DIVIDENDS

| | |
|----------------------|----------|
| TOTAL FOR YEAR | 535,408. |
|----------------------|----------|

| | |
|--------------------------------------|----------|
| UNRECAPTURED SECTION 1250 GAIN | 138,775. |
|--------------------------------------|----------|

| | |
|--------------------------|-------------|
| OTHER GAIN OR LOSS | 10,064,393. |
|--------------------------|-------------|

M I S C E L L A N E O U S I N F O R M A T I O N

| | |
|----------------------------|----------|
| NONTAXABLE DIVIDENDS | 257,626. |
|----------------------------|----------|

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your **2006** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 5940. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 01/04/2006 | 293,783.37 | 243,969.46 | 49,813.91 |
| 5300. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 01/04/2006 | 262,123.05 | 217,683.19 | 44,439.86 |
| 4500. INNKEEPERS USA TR COM | 04/27/2005 | 01/26/2006 | 79,289.36 | 58,841.55 | 20,447.81 |
| 5920. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 01/27/2006 | 292,448.48 | 243,148.02 | 49,300.46 |
| 448. INNKEEPERS USA TR COM | 04/27/2005 | 01/27/2006 | 8,059.76 | 5,858.00 | 2,201.76 |
| 1141. INNKEEPERS USA TR COM | 04/27/2005 | 01/27/2006 | 20,523.21 | 14,919.60 | 5,603.61 |
| 201. INNKEEPERS USA TR COM | 04/27/2005 | 01/30/2006 | 3,590.68 | 2,628.26 | 962.42 |
| 11230. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 02/02/2006 | 556,878.58 | 461,241.93 | 95,636.65 |
| 6490. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 02/03/2006 | 321,861.66 | 266,559.23 | 55,302.43 |
| 402. U-STORE-IT TR COM | 05/20/2005 | 03/02/2006 | 8,586.45 | 7,235.53 | 1,350.92 |
| 295. U-STORE-IT TR COM | 05/20/2005 | 03/02/2006 | 6,302.09 | 5,309.66 | 992.43 |
| 2230. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 03/07/2006 | 111,256.19 | 91,591.23 | 19,664.96 |
| 3890. #REORG/CENTERPOINT PPTYS | | | | | |
| TR CASH MERGER EFF 3/8/06 | 04/27/2005 | 03/08/2006 | 194,500.00 | 159,771.24 | 34,728.76 |
| 531. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 03/10/2006 | 25,719.67 | 20,050.79 | 5,668.88 |
| 6122. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 03/10/2006 | 296,579.74 | 231,169.41 | 65,410.33 |
| 847. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 03/10/2006 | 41,039.18 | 31,983.09 | 9,056.09 |
| 24. U-STORE-IT TR COM | 05/20/2005 | 03/14/2006 | 503.10 | 431.97 | 71.13 |
| 8. U-STORE-IT TR COM | 05/20/2005 | 03/16/2006 | 167.67 | 143.99 | 23.68 |
| 317. U-STORE-IT TR COM | 05/20/2005 | 03/17/2006 | 6,637.77 | 5,705.63 | 932.14 |
| 490. U-STORE-IT TR COM | 05/20/2005 | 03/20/2006 | 10,283.41 | 8,819.43 | 1,463.98 |
| 6343. INNKEEPERS USA TR COM | 04/27/2005 | 03/22/2006 | 108,430.88 | 82,940.43 | 25,490.45 |
| 27. INNKEEPERS USA TR COM | 04/27/2005 | 03/22/2006 | 463.41 | 353.05 | 110.36 |
| 1668. INNKEEPERS USA TR COM | 04/27/2005 | 04/10/2006 | 26,670.33 | 21,797.09 | 4,873.24 |
| 3088. INNKEEPERS USA TR COM | 04/27/2005 | 04/10/2006 | 49,302.72 | 40,353.36 | 8,949.36 |
| 3947. INNKEEPERS USA TR COM | 08/31/2005 | 04/11/2006 | 63,019.41 | 57,734.39 | 5,285.02 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 1657. INNKEEPERS USA TR COM | 09/08/2005 | 04/11/2006 | 26,511.67 | 25,622.59 | 889.08 |
| 2550. INNKEEPERS USA TR COM | 08/31/2005 | 04/11/2006 | 40,714.08 | 39,075.20 | 1,638.88 |
| 30. #REORG/STARWOOD HOTELS & | 12/23/2005 | 04/11/2006 | 390.85 | 359.70 | 31.15 |
| 7951. U-STORE-IT TR COM | 05/20/2005 | 04/24/2006 | 147,413.36 | 141,514.65 | 5,898.71 |
| 2134. U-STORE-IT TR COM | 05/20/2005 | 04/24/2006 | 39,506.59 | 37,818.02 | 1,688.57 |
| 129. U-STORE-IT TR COM | 05/20/2005 | 04/24/2006 | 2,389.09 | 2,286.09 | 103.00 |
| 16780. U-STORE-IT TR COM | 10/12/2005 | 04/25/2006 | 309,999.28 | 324,673.58 | -14,674.30 |
| 6469. U-STORE-IT TR COM | 01/31/2006 | 04/25/2006 | 119,414.06 | 132,805.01 | -13,390.95 |
| 2931. U-STORE-IT TR COM | 05/20/2005 | 04/25/2006 | 54,272.54 | 51,942.19 | 2,330.35 |
| 920. U-STORE-IT TR COM | 02/03/2006 | 04/26/2006 | 17,001.07 | 19,399.29 | -2,398.22 |
| 30. STARWOOD HOTELS & RESORTS | | | | | |
| WORLDWIDE INC COM STK | 12/23/2005 | 04/27/2006 | 1,710.53 | 1,560.60 | 149.93 |
| 1470. INNKEEPERS USA TR COM | 09/13/2005 | 05/04/2006 | 24,102.55 | 22,716.19 | 1,386.36 |
| 1883. INNKEEPERS USA TR COM | 09/13/2005 | 05/05/2006 | 30,955.56 | 29,049.99 | 1,905.57 |
| 83. INNKEEPERS USA TR COM | 09/13/2005 | 05/05/2006 | 1,364.47 | 1,280.48 | 83.99 |
| 941. INNKEEPERS USA TR COM | 09/14/2005 | 05/05/2006 | 15,497.79 | 14,526.74 | 971.05 |
| 780. INNKEEPERS USA TR COM | 09/13/2005 | 05/05/2006 | 12,845.65 | 12,033.45 | 812.20 |
| 1144. INNKEEPERS USA TR COM | 09/13/2005 | 05/05/2006 | 18,755.19 | 17,649.47 | 1,105.72 |
| 941. INNKEEPERS USA TR COM | 09/14/2005 | 05/08/2006 | 15,424.96 | 14,564.13 | 860.83 |
| 941. INNKEEPERS USA TR COM | 12/23/2005 | 05/08/2006 | 15,474.27 | 14,651.34 | 822.93 |
| 1130. INNKEEPERS USA TR COM | 09/14/2005 | 05/08/2006 | 18,614.81 | 17,453.72 | 1,161.09 |
| 1310. INNKEEPERS USA TR COM | 09/16/2005 | 05/08/2006 | 21,607.65 | 20,224.55 | 1,383.10 |
| 430. APT INVT & MGMT CO CL A | 02/14/2006 | 05/30/2006 | 18,763.67 | 18,427.22 | 336.45 |
| 400. APT INVT & MGMT CO CL A | 02/14/2006 | 05/30/2006 | 17,473.26 | 17,135.54 | 337.72 |
| 1300. DIAMONDROCK HOSPITALITY CO | | | | | |
| COM STK | 03/29/2006 | 05/30/2006 | 19,622.11 | 16,746.69 | 2,875.42 |
| 1390. DIAMONDROCK HOSPITALITY CO | | | | | |
| COM STK | 03/24/2006 | 05/30/2006 | 20,941.79 | 17,724.35 | 3,217.44 |
| 1760. DIGITAL RLTY TR INC COM | 06/22/2005 | 05/30/2006 | 44,141.38 | 27,267.81 | 16,873.57 |
| 1880. DIGITAL RLTY TR INC COM | 06/13/2005 | 05/30/2006 | 47,101.20 | 29,135.14 | 17,966.06 |
| 3140. EXTRA SPACE STORAGE INC | 08/08/2005 | 05/30/2006 | 46,501.02 | 44,794.74 | 1,706.28 |
| 3370. EXTRA SPACE STORAGE INC | 08/08/2005 | 05/30/2006 | 50,086.76 | 48,075.89 | 2,010.87 |
| 230. PS BUSINESS PKS INC CAL | 03/10/2006 | 05/30/2006 | 12,097.62 | 12,282.39 | -184.77 |
| 240. PS BUSINESS PKS INC CAL | 03/09/2006 | 05/30/2006 | 12,600.74 | 12,445.82 | 154.92 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|-------------------|-------------------|----------------------|------------------------|-------------------------|
| 2320. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 05/30/2006 | 47,758.28 | 46,002.38 | 1,755.90 |
| 2160. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 05/30/2006 | 44,783.20 | 42,829.80 | 1,953.40 |
| 1670. VENTAS INC REIT | 06/03/2005 | 05/30/2006 | 54,351.81 | 47,393.76 | 6,958.05 |
| 1560. VENTAS INC REIT | 06/06/2005 | 05/30/2006 | 51,083.74 | 44,335.61 | 6,748.13 |
| 320. APT INVT & MGMT CO CL A | 02/14/2006 | 05/31/2006 | 13,823.95 | 13,698.02 | 125.93 |
| 1030. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 05/31/2006 | 15,506.48 | 13,390.00 | 2,116.48 |
| 1380. DIGITAL RLTY TR INC COM | 07/20/2005 | 05/31/2006 | 34,616.92 | 23,398.11 | 11,218.81 |
| 2470. EXTRA SPACE STORAGE INC | 08/08/2005 | 05/31/2006 | 37,058.48 | 35,236.63 | 1,821.85 |
| 180. PS BUSINESS PKS INC CAL | 03/10/2006 | 05/31/2006 | 9,478.97 | 9,739.85 | -260.88 |
| 1700. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 05/31/2006 | 35,531.45 | 33,708.64 | 1,822.81 |
| 1230. VENTAS INC REIT | 06/09/2005 | 05/31/2006 | 39,796.90 | 35,128.21 | 4,668.69 |
| 260. APT INVT & MGMT CO CL A | 02/14/2006 | 06/01/2006 | 11,286.41 | 11,129.64 | 156.77 |
| 400. APT INVT & MGMT CO CL A | 02/14/2006 | 06/01/2006 | 17,352.14 | 17,122.52 | 229.62 |
| 490. APT INVT & MGMT CO CL A | 02/14/2006 | 06/01/2006 | 21,541.54 | 20,975.09 | 566.45 |
| 370. APT INVT & MGMT CO CL A | 02/14/2006 | 06/01/2006 | 16,222.00 | 15,838.33 | 383.67 |
| 70. APT INVT & MGMT CO CL A | 02/14/2006 | 06/01/2006 | 3,076.75 | 2,996.44 | 80.31 |
| 1620. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 06/01/2006 | 24,678.64 | 21,060.00 | 3,618.64 |
| 1210. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 06/01/2006 | 18,342.67 | 15,730.00 | 2,612.67 |
| 1320. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 06/01/2006 | 19,992.50 | 17,160.00 | 2,832.50 |
| 870. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 06/01/2006 | 13,216.37 | 11,310.00 | 1,906.37 |
| 220. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 06/01/2006 | 3,425.29 | 2,860.00 | 565.29 |
| 290. DIGITAL RLTY TR INC COM | 07/20/2005 | 06/01/2006 | 7,232.37 | 5,121.92 | 2,110.45 |
| 1640. DIGITAL RLTY TR INC COM | 07/20/2005 | 06/01/2006 | 41,187.00 | 28,965.35 | 12,221.65 |
| 2190. DIGITAL RLTY TR INC COM | 07/20/2005 | 06/01/2006 | 54,867.45 | 38,679.34 | 16,188.11 |
| 1790. DIGITAL RLTY TR INC COM | 07/20/2005 | 06/01/2006 | 45,130.95 | 31,614.62 | 13,516.33 |
| 1170. DIGITAL RLTY TR INC COM | 07/20/2005 | 06/01/2006 | 29,444.60 | 20,664.31 | 8,780.29 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|-------------------------|
| 2930. EXTRA SPACE STORAGE INC | 08/08/2005 | 06/01/2006 | 44,971.77 | 41,798.92 | 3,172.85 |
| 3190. EXTRA SPACE STORAGE INC | 08/08/2005 | 06/01/2006 | 48,549.66 | 45,508.03 | 3,041.63 |
| 2100. EXTRA SPACE STORAGE INC | 08/08/2005 | 06/01/2006 | 32,101.71 | 29,958.27 | 2,143.44 |
| 3910. EXTRA SPACE STORAGE INC | 08/08/2005 | 06/01/2006 | 59,850.48 | 55,779.44 | 4,071.04 |
| 530. EXTRA SPACE STORAGE INC | 08/08/2005 | 06/01/2006 | 8,137.89 | 7,560.90 | 576.99 |
| 150. PS BUSINESS PKS INC CAL | 03/10/2006 | 06/01/2006 | 8,041.33 | 8,116.55 | -75.22 |
| 40. PS BUSINESS PKS INC CAL | 03/10/2006 | 06/01/2006 | 2,161.93 | 2,142.55 | 19.38 |
| 210. PS BUSINESS PKS INC CAL | 03/10/2006 | 06/01/2006 | 11,369.01 | 11,363.16 | 5.85 |
| 280. PS BUSINESS PKS INC CAL | 03/10/2006 | 06/01/2006 | 15,136.33 | 15,150.89 | -14.56 |
| 230. PS BUSINESS PKS INC CAL | 03/10/2006 | 06/01/2006 | 12,356.16 | 12,445.37 | -89.21 |
| 2020. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 06/01/2006 | 42,199.93 | 40,053.79 | 2,146.14 |
| 1440. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 06/01/2006 | 29,871.74 | 28,553.20 | 1,318.54 |
| 360. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 06/01/2006 | 7,593.96 | 7,138.30 | 455.66 |
| 2690. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 06/01/2006 | 56,350.26 | 53,338.96 | 3,011.30 |
| 2200. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 06/01/2006 | 45,455.22 | 43,622.94 | 1,832.28 |
| 1040. VENTAS INC REIT | 06/28/2005 | 06/01/2006 | 33,846.58 | 30,927.76 | 2,918.82 |
| 1580. VENTAS INC REIT | 06/21/2005 | 06/01/2006 | 51,279.06 | 45,606.99 | 5,672.07 |
| 1450. VENTAS INC REIT | 06/21/2005 | 06/01/2006 | 47,175.74 | 43,111.27 | 4,064.47 |
| 260. VENTAS INC REIT | 07/11/2005 | 06/01/2006 | 8,514.73 | 8,136.42 | 378.31 |
| 1940. VENTAS INC REIT | 06/27/2005 | 06/01/2006 | 63,126.62 | 57,588.59 | 5,538.03 |
| 675. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 07/05/2006 | 14,214.12 | 13,268.63 | 945.49 |
| 374. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 07/06/2006 | 7,871.03 | 7,351.80 | 519.23 |
| 73. PS BUSINESS PKS INC CAL | 03/13/2006 | 07/25/2006 | 4,457.17 | 3,913.17 | 544.00 |
| 417. PS BUSINESS PKS INC CAL | 03/17/2006 | 07/27/2006 | 25,446.80 | 22,512.29 | 2,934.51 |
| 1675. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 08/15/2006 | 33,431.97 | 32,925.85 | 506.12 |
| 4186. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 08/17/2006 | 83,401.39 | 82,285.13 | 1,116.26 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|-------------------|-------------------|----------------------|------------------------|-------------------------|
| 259. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/01/2006 | 5,277.65 | 5,091.22 | 186.43 |
| 1111. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/01/2006 | 22,725.91 | 21,839.17 | 886.74 |
| 1220. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/05/2006 | 25,202.96 | 23,981.81 | 1,221.15 |
| 1730. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/05/2006 | 35,567.53 | 34,006.99 | 1,560.54 |
| 19. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/07/2006 | 389.67 | 373.49 | 16.18 |
| 194. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/07/2006 | 3,980.48 | 3,813.50 | 166.98 |
| 1143. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/08/2006 | 23,537.98 | 22,468.21 | 1,069.77 |
| 457. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/08/2006 | 9,402.71 | 8,983.35 | 419.36 |
| 690. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/08/2006 | 14,151.46 | 13,563.48 | 587.98 |
| 865. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/08/2006 | 17,922.25 | 17,003.50 | 918.75 |
| 167. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/08/2006 | 3,435.95 | 3,282.76 | 153.19 |
| 252. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/11/2006 | 5,231.88 | 4,953.62 | 278.26 |
| 253. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/11/2006 | 5,231.74 | 4,973.28 | 258.46 |
| 1680. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/12/2006 | 35,232.71 | 33,024.13 | 2,208.58 |
| 1540. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/12/2006 | 32,296.65 | 30,272.12 | 2,024.53 |
| 574. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/15/2006 | 12,145.46 | 11,283.24 | 862.22 |
| 573. STRATEGIC HOTELS & RESORTS | | | | | |
| INC | 01/25/2006 | 09/15/2006 | 12,115.48 | 11,263.59 | 851.89 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF & ASSOCIATES
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|-------------------|-------------------|----------------------|------------------------|-------------------------|
| 473. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 09/15/2006 | 10,006.38 | 9,297.87 | 708.51 |
| 2160. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 09/20/2006 | 37,857.37 | 28,080.00 | 9,777.37 |
| 725. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 09/20/2006 | 15,336.90 | 14,251.49 | 1,085.41 |
| 605. STRATEGIC HOTELS & RESORTS INC | 01/25/2006 | 09/20/2006 | 12,799.16 | 11,892.62 | 906.54 |
| 40. #REORG/PAN PAC RETAIL PPTYS INC CASH & STK MERGE | 12/23/2005 | 11/01/2006 | 2,798.92 | 2,692.60 | 106.32 |
| 90. #REORG/RECKSON ASSOCS RLTY CORP CASH & STK MERGER TO | 12/23/2005 | 11/03/2006 | 3,915.33 | 3,287.70 | 627.63 |
| 1511. STRATEGIC HOTELS & RESORTS INC | 05/18/2006 | 11/07/2006 | 29,978.21 | 30,595.21 | -617.00 |
| 4529. STRATEGIC HOTELS & RESORTS INC | 05/18/2006 | 11/07/2006 | 89,766.09 | 89,290.60 | 475.49 |
| 2286. STRATEGIC HOTELS & RESORTS INC | 05/18/2006 | 11/08/2006 | 45,459.14 | 46,287.67 | -828.53 |
| 734. STRATEGIC HOTELS & RESORTS INC | 05/18/2006 | 11/08/2006 | 14,619.95 | 14,862.27 | -242.32 |
| 3026. STRATEGIC HOTELS & RESORTS INC | 05/18/2006 | 11/09/2006 | 60,461.86 | 61,271.42 | -809.56 |
| 1970. DOUGLAS EMMETT INC COM | 10/23/2006 | 11/27/2006 | 50,865.41 | 41,370.00 | 9,495.41 |
| 1903. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 12/06/2006 | 34,081.68 | 24,739.00 | 9,342.68 |
| 290. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 12/06/2006 | 5,197.83 | 3,770.00 | 1,427.83 |
| 87. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 12/06/2006 | 1,555.19 | 1,131.00 | 424.19 |
| 1355. DOUGLAS EMMETT INC COM | 10/23/2006 | 12/06/2006 | 35,205.60 | 28,455.00 | 6,750.60 |
| 545. DOUGLAS EMMETT INC COM | 10/23/2006 | 12/06/2006 | 14,152.40 | 11,445.00 | 2,707.40 |
| 789. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 12/07/2006 | 14,130.55 | 10,257.00 | 3,873.55 |
| 509. DIAMONDROCK HOSPITALITY CO COM STK | 03/29/2006 | 12/07/2006 | 9,115.90 | 6,617.00 | 2,498.90 |
| Totals | | | | | |

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**STATEMENT 10**

LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 15% RATE CAPITAL GAINS (LOSSES) | | | | | |
| 1853. STARWOOD HOTELS & RESORTS | | | | | |
| PAIRD CTF CL B | 01/27/2004 | 01/30/2006 | 113,899.85 | 68,453.71 | 45,446.14 |
| 2397. STARWOOD HOTELS & RESORTS | | | | | |
| PAIRD CTF CL B | 01/28/2004 | 01/30/2006 | 147,990.30 | 88,379.14 | 59,611.16 |
| 1727. STARWOOD HOTELS & RESORTS | | | | | |
| PAIRD CTF CL B | 01/28/2004 | 02/02/2006 | 103,239.99 | 63,491.26 | 39,748.73 |
| 3353. STARWOOD HOTELS & RESORTS | | | | | |
| PAIRD CTF CL B | 04/15/2004 | 02/02/2006 | 200,709.44 | 133,475.93 | 67,233.51 |
| 1120. STARWOOD HOTELS & RESORTS | | | | | |
| PAIRD CTF CL B | 04/15/2004 | 02/09/2006 | 68,069.93 | 44,816.12 | 23,253.81 |
| 750. SL GREEN RLTY CORP COM STK | 01/28/2003 | 03/15/2006 | 73,156.20 | 22,774.58 | 50,381.62 |
| 3040. #REORG/STARWOOD HOTELS & | 05/06/2004 | 04/11/2006 | 39,597.72 | 32,892.80 | 6,704.92 |
| 1748. MACERICH CO COM | 06/25/2002 | 04/21/2006 | 128,563.90 | 48,788.11 | 79,775.79 |
| 200. MACERICH CO COM | 06/25/2002 | 04/21/2006 | 14,736.58 | 5,643.70 | 9,092.88 |
| 1167. MACERICH CO COM | 07/26/2002 | 04/27/2006 | 85,409.04 | 30,493.95 | 54,915.09 |
| 332. MACERICH CO COM | 06/25/2002 | 04/27/2006 | 24,431.75 | 9,368.53 | 15,063.22 |
| 3040. STARWOOD HOTELS & RESORTS | | | | | |
| WORLDWIDE INC COM STK | 05/06/2004 | 04/27/2006 | 173,333.65 | 91,986.22 | 81,347.43 |
| 1103. MACERICH CO COM | 07/26/2002 | 04/28/2006 | 80,731.61 | 28,052.67 | 52,678.94 |
| .45 HOST HOTELS & RESORTS | 04/12/2004 | 05/12/2006 | 8.55 | 5.47 | 3.08 |
| 660. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/17/2006 | 43,265.76 | 39,555.45 | 3,710.31 |
| 770. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/23/2006 | 38,401.88 | 32,049.27 | 6,352.61 |
| 504. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/23/2006 | 25,152.20 | 20,977.71 | 4,174.49 |
| 789. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/23/2006 | 39,673.96 | 32,840.10 | 6,833.86 |
| 190. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/23/2006 | 12,344.38 | 11,387.18 | 957.20 |
| 832. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/23/2006 | 54,106.04 | 49,863.84 | 4,242.20 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|-------------------|-------------------|----------------------|------------------------|------------------------|
| 402. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/23/2006 | 26,027.01 | 24,092.86 | 1,934.15 |
| 611. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/24/2006 | 30,337.29 | 25,431.31 | 4,905.98 |
| 966. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/24/2006 | 47,858.90 | 40,207.27 | 7,651.63 |
| 2010. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 05/24/2006 | 85,267.20 | 75,652.67 | 9,614.53 |
| 2080. MACERICH CO COM | 11/22/2002 | 05/24/2006 | 141,041.08 | 54,719.64 | 86,321.44 |
| 227. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/24/2006 | 14,457.29 | 13,604.68 | 852.61 |
| 1699. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/24/2006 | 108,144.14 | 101,825.32 | 6,318.82 |
| 1920. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/28/2003 | 05/24/2006 | 72,014.68 | 36,391.89 | 35,622.79 |
| 1140. AMB PPTY CORP REIT | 05/23/2002 | 05/30/2006 | 56,493.81 | 31,482.09 | 25,011.72 |
| 1220. AMB PPTY CORP REIT | 05/20/2002 | 05/30/2006 | 60,321.77 | 33,665.02 | 26,656.75 |
| 850. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 05/30/2006 | 72,144.85 | 57,983.21 | 14,161.64 |
| 910. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 05/30/2006 | 77,144.88 | 62,076.14 | 15,068.74 |
| 2270. ARCHSTONE-SMITH TR COM | 07/18/2002 | 05/30/2006 | 110,006.71 | 55,225.54 | 54,781.17 |
| 2430. ARCHSTONE-SMITH TR COM | 10/24/2001 | 05/30/2006 | 117,752.72 | 59,830.24 | 57,922.48 |
| 930. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 05/30/2006 | 98,544.89 | 34,045.16 | 64,499.73 |
| 870. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 05/30/2006 | 92,399.25 | 31,848.70 | 60,550.55 |
| 1390. BSTN PPTYS INC | 04/27/2005 | 05/30/2006 | 119,526.45 | 89,362.89 | 30,163.56 |
| 1490. BSTN PPTYS INC | 04/27/2005 | 05/30/2006 | 128,350.61 | 95,791.87 | 32,558.74 |
| 870. CAMDEN PPTY TR SH BEN INT | 04/17/2003 | 05/30/2006 | 62,246.15 | 29,505.33 | 32,740.82 |
| 930. CAMDEN PPTY TR SH BEN INT | 04/17/2003 | 05/30/2006 | 66,462.07 | 31,540.19 | 34,921.88 |
| 2450. CORP OFFICE PPTYS TR COM | 05/20/2003 | 05/30/2006 | 96,865.37 | 36,258.15 | 60,607.22 |
| 2620. CORP OFFICE PPTYS TR COM | 05/20/2003 | 05/30/2006 | 103,334.07 | 37,000.67 | 66,333.40 |
| 2030. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/30/2006 | 104,651.20 | 84,493.53 | 20,157.67 |
| 2180. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 05/30/2006 | 112,292.26 | 90,736.90 | 21,555.36 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 3380. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 02/25/2004 | 05/30/2006 | 148,859.75 | 99,178.51 | 49,681.24 |
| 3610. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 02/24/2004 | 05/30/2006 | 159,106.94 | 105,421.99 | 53,684.95 |
| 940. ESSEX PPTY TR REIT | 05/15/2001 | 05/30/2006 | 101,906.97 | 44,171.26 | 57,735.71 |
| 880. ESSEX PPTY TR REIT | 05/15/2001 | 05/30/2006 | 95,447.67 | 41,351.82 | 54,095.85 |
| 420. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 05/30/2006 | 28,774.53 | 11,074.66 | 17,699.87 |
| 450. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 05/30/2006 | 30,793.54 | 11,865.71 | 18,927.83 |
| 2840. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 05/30/2006 | 127,007.42 | 106,892.33 | 20,115.09 |
| 2650. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 05/30/2006 | 118,499.05 | 99,741.09 | 18,757.96 |
| 7470. HOST HOTELS & RESORTS INC | 04/13/2004 | 05/30/2006 | 150,136.40 | 90,795.48 | 59,340.92 |
| 7990. HOST HOTELS & RESORTS INC | 04/12/2004 | 05/30/2006 | 161,046.27 | 97,127.24 | 63,919.03 |
| 1100. KILROY RLTY CORP COM | 04/27/2005 | 05/30/2006 | 72,416.16 | 46,232.43 | 26,183.73 |
| 1030. KILROY RLTY CORP COM | 04/27/2005 | 05/30/2006 | 68,171.75 | 43,290.37 | 24,881.38 |
| 2910. KIMCO REALTY CORP | 04/27/2005 | 05/30/2006 | 104,940.10 | 80,028.70 | 24,911.40 |
| 2720. KIMCO REALTY CORP | 04/27/2005 | 05/30/2006 | 98,095.96 | 74,803.46 | 23,292.50 |
| 1240. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 05/30/2006 | 52,324.65 | 37,535.18 | 14,789.47 |
| 1160. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 05/30/2006 | 49,061.39 | 35,113.55 | 13,947.84 |
| 1500. MACERICH CO COM | 11/22/2002 | 05/30/2006 | 103,738.16 | 39,825.72 | 63,912.44 |
| 1400. MACERICH CO COM | 11/22/2002 | 05/30/2006 | 97,153.51 | 37,170.67 | 59,982.84 |
| 810. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/30/2006 | 53,203.62 | 48,545.32 | 4,658.30 |
| 750. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/30/2006 | 49,338.81 | 44,949.37 | 4,389.44 |
| 3430. PROLOGIS SH BEN INT | 04/27/2005 | 05/30/2006 | 170,173.19 | 133,740.16 | 36,433.03 |
| 3210. PROLOGIS SH BEN INT | 04/27/2005 | 05/30/2006 | 159,445.43 | 125,162.07 | 34,283.36 |
| 1670. PUB STORAGE INC COM | 01/28/2003 | 05/30/2006 | 122,086.60 | 50,818.43 | 71,268.17 |
| 1780. PUB STORAGE INC COM | 01/28/2003 | 05/30/2006 | 129,926.21 | 54,165.76 | 75,760.45 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 2000. #REORG/RECKSON ASSOCS RLTY CORP CASH & STK MERGER TO | 01/29/2003 | 05/30/2006 | 77,069.63 | 38,423.63 | 38,646.00 |
| 2140. #REORG/RECKSON ASSOCS RLTY CORP CASH & STK MERGER TO | 01/29/2003 | 05/30/2006 | 82,131.53 | 40,603.02 | 41,528.51 |
| 930. REGENCY CTRS CORP COM | 04/27/2005 | 05/30/2006 | 58,998.22 | 48,442.21 | 10,556.01 |
| 860. REGENCY CTRS CORP COM | 04/27/2005 | 05/30/2006 | 54,580.71 | 44,796.02 | 9,784.69 |
| 1430. SL GREEN RLTY CORP COM STK | 01/28/2003 | 05/30/2006 | 145,796.32 | 43,423.52 | 102,372.80 |
| 1530. SL GREEN RLTY CORP COM STK | 01/28/2003 | 05/30/2006 | 155,250.14 | 46,460.13 | 108,790.01 |
| 2840. SIMON PPTY GROUP INC NEW | 01/22/2004 | 05/30/2006 | 227,033.13 | 103,465.08 | 123,568.05 |
| 2650. SIMON PPTY GROUP INC NEW | 01/22/2004 | 05/30/2006 | 212,289.74 | 129,843.19 | 82,446.55 |
| 2430. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 05/30/2006 | 67,227.28 | 53,556.96 | 13,670.32 |
| 2600. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 05/30/2006 | 71,740.37 | 57,303.74 | 14,436.63 |
| 2440. #REORG/UTD DOMINION RLTY TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 05/30/2006 | 65,732.79 | 54,078.94 | 11,653.85 |
| 2280. #REORG/UTD DOMINION RLTY TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 05/30/2006 | 61,665.49 | 50,532.78 | 11,132.71 |
| 1500. VORNADO RLTY TR COM | 04/27/2005 | 05/30/2006 | 137,249.68 | 112,468.56 | 24,781.12 |
| 1400. VORNADO RLTY TR COM | 04/27/2005 | 05/30/2006 | 128,641.06 | 104,970.65 | 23,670.41 |
| 900. AMB PPTY CORP REIT | 05/23/2002 | 05/31/2006 | 44,321.29 | 25,203.85 | 19,117.44 |
| 670. ALEXANDRIA REAL ESTATE EQUITIES INC COM | 04/27/2005 | 05/31/2006 | 56,558.52 | 45,704.41 | 10,854.11 |
| 1790. ARCHSTONE-SMITH TR COM | 07/18/2002 | 05/31/2006 | 86,047.48 | 43,330.53 | 42,716.95 |
| 690. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 05/31/2006 | 72,862.17 | 25,259.31 | 47,602.86 |
| 1100. BSTN PPTYS INC | 04/27/2005 | 05/31/2006 | 93,149.20 | 70,718.83 | 22,430.37 |
| 690. CAMDEN PPTY TR SH BEN INT | 04/21/2003 | 05/31/2006 | 49,048.87 | 23,464.49 | 25,584.38 |
| 1920. CORP OFFICE PPTYS TR COM | 05/20/2003 | 05/31/2006 | 75,006.33 | 28,414.55 | 46,591.78 |
| 1600. DEVELOPERS DIVERSIFIED RLTY CORP COM | 04/27/2005 | 05/31/2006 | 81,508.37 | 66,595.89 | 14,912.48 |
| 2660. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107 | 02/25/2004 | 05/31/2006 | 116,962.98 | 78,439.95 | 38,523.03 |
| 700. ESSEX PPTY TR REIT | 05/15/2001 | 05/31/2006 | 74,424.44 | 32,893.49 | 41,530.95 |
| 330. FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW | 01/28/2003 | 05/31/2006 | 22,554.67 | 8,701.52 | 13,853.15 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 2090. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 05/31/2006 | 91,813.80 | 78,663.72 | 13,150.08 |
| 5880. HOST HOTELS & RESORTS INC | 04/13/2004 | 05/31/2006 | 118,078.52 | 70,448.28 | 47,630.24 |
| 810. KILROY RLTY CORP COM | 04/27/2005 | 05/31/2006 | 53,595.97 | 34,043.88 | 19,552.09 |
| 2140. KIMCO REALTY CORP | 04/27/2005 | 05/31/2006 | 76,274.95 | 58,852.72 | 17,422.23 |
| 910. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 05/31/2006 | 37,908.16 | 27,545.98 | 10,362.18 |
| 1100. MACERICH CO COM | 11/22/2002 | 05/31/2006 | 75,543.58 | 29,205.53 | 46,338.05 |
| 590. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 05/31/2006 | 38,742.63 | 35,360.18 | 3,382.45 |
| 2520. PROLOGIS SH BEN INT | 04/27/2005 | 05/31/2006 | 124,030.58 | 98,258.08 | 25,772.50 |
| 1310. PUB STORAGE INC COM | 01/28/2003 | 05/31/2006 | 93,898.96 | 39,863.56 | 54,035.40 |
| 1570. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 05/31/2006 | 60,417.24 | 30,162.55 | 30,254.69 |
| 680. REGENCY CTRS CORP COM | 04/27/2005 | 05/31/2006 | 42,016.51 | 35,420.11 | 6,596.40 |
| 1130. SL GREEN RLTY CORP COM STK | 01/28/2003 | 05/31/2006 | 112,988.61 | 34,313.69 | 78,674.92 |
| 2090. SIMON PPTY GROUP INC NEW | 01/27/2004 | 05/31/2006 | 165,672.55 | 103,137.88 | 62,534.67 |
| 1910. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 05/31/2006 | 52,479.26 | 42,096.21 | 10,383.05 |
| 1800. #REORG/UTD DOMINION RLTY | | | | | |
| TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 05/31/2006 | 48,324.37 | 39,894.30 | 8,430.07 |
| 1100. VORNADO RLTY TR COM | 04/27/2005 | 05/31/2006 | 99,340.58 | 82,476.94 | 16,863.64 |
| 1160. AMB PPTY CORP REIT | 05/23/2002 | 06/01/2006 | 57,467.18 | 32,484.96 | 24,982.22 |
| 760. AMB PPTY CORP REIT | 01/28/2003 | 06/01/2006 | 37,778.05 | 19,998.85 | 17,779.20 |
| 1420. AMB PPTY CORP REIT | 01/28/2003 | 06/01/2006 | 70,764.66 | 37,366.28 | 33,398.38 |
| 190. AMB PPTY CORP REIT | 01/28/2003 | 06/01/2006 | 9,532.00 | 4,999.71 | 4,532.29 |
| 1060. AMB PPTY CORP REIT | 01/28/2003 | 06/01/2006 | 52,932.12 | 28,089.18 | 24,842.94 |
| 790. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 06/01/2006 | 67,483.91 | 53,890.28 | 13,593.63 |
| 140. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 06/01/2006 | 12,049.42 | 9,550.18 | 2,499.24 |
| 1050. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 06/01/2006 | 89,482.66 | 71,626.32 | 17,856.34 |
| 860. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 06/01/2006 | 73,212.39 | 58,665.37 | 14,547.02 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|-------------------|-------------------|----------------------|------------------------|------------------------|
| 560. ALEXANDRIA REAL ESTATE | | | | | |
| EQUITIES INC COM | 04/27/2005 | 06/01/2006 | 47,548.91 | 38,200.70 | 9,348.21 |
| 380. ARCHSTONE-SMITH TR COM | 01/28/2003 | 06/01/2006 | 18,775.22 | 8,297.11 | 10,478.11 |
| 2800. ARCHSTONE-SMITH TR COM | 01/28/2003 | 06/01/2006 | 137,352.85 | 61,136.60 | 76,216.25 |
| 2100. ARCHSTONE-SMITH TR COM | 01/28/2003 | 06/01/2006 | 103,201.95 | 47,335.26 | 55,866.69 |
| 1500. ARCHSTONE-SMITH TR COM | 09/08/2003 | 06/01/2006 | 72,959.10 | 33,451.65 | 39,507.45 |
| 2280. ARCHSTONE-SMITH TR COM | 07/18/2002 | 06/01/2006 | 111,031.67 | 55,191.96 | 55,839.71 |
| 810. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 06/01/2006 | 87,384.00 | 29,652.24 | 57,731.76 |
| 150. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 06/01/2006 | 16,204.75 | 5,491.16 | 10,713.59 |
| 580. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 06/01/2006 | 61,749.54 | 21,232.47 | 40,517.07 |
| 1090. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 06/01/2006 | 116,806.48 | 39,902.39 | 76,904.09 |
| 890. AVALONBAY CMNTYS INC REIT | 02/26/2003 | 06/01/2006 | 95,316.60 | 32,580.85 | 62,735.75 |
| 1300. BSTN PPTYS INC | 04/27/2005 | 06/01/2006 | 111,711.93 | 83,576.80 | 28,135.13 |
| 1730. BSTN PPTYS INC | 04/27/2005 | 06/01/2006 | 148,236.55 | 111,221.44 | 37,015.11 |
| 930. BSTN PPTYS INC | 04/27/2005 | 06/01/2006 | 79,262.67 | 59,789.56 | 19,473.11 |
| 1410. BSTN PPTYS INC | 04/27/2005 | 06/01/2006 | 120,403.25 | 90,648.69 | 29,754.56 |
| 230. BSTN PPTYS INC | 04/27/2005 | 06/01/2006 | 19,759.84 | 14,786.67 | 4,973.17 |
| 1080. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 06/01/2006 | 77,842.81 | 37,456.58 | 40,386.23 |
| 580. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 06/01/2006 | 41,577.06 | 20,120.30 | 21,456.76 |
| 150. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 06/01/2006 | 10,872.41 | 5,203.53 | 5,668.88 |
| 810. CAMDEN PPTY TR SH BEN INT | 04/21/2003 | 06/01/2006 | 58,424.15 | 27,742.08 | 30,682.07 |
| 880. CAMDEN PPTY TR SH BEN INT | 04/21/2003 | 06/01/2006 | 63,124.24 | 30,139.55 | 32,984.69 |
| 1630. CORP OFFICE PPTYS TR COM | 05/20/2003 | 06/01/2006 | 64,805.50 | 24,122.77 | 40,682.73 |
| 410. CORP OFFICE PPTYS TR COM | 05/20/2003 | 06/01/2006 | 16,350.33 | 6,067.69 | 10,282.64 |
| 3040. CORP OFFICE PPTYS TR COM | 05/20/2003 | 06/01/2006 | 121,034.79 | 44,989.71 | 76,045.08 |
| 2480. CORP OFFICE PPTYS TR COM | 05/20/2003 | 06/01/2006 | 98,565.31 | 36,702.13 | 61,863.18 |
| 2280. CORP OFFICE PPTYS TR COM | 05/20/2003 | 06/01/2006 | 91,023.24 | 33,742.28 | 57,280.96 |
| 1360. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 06/01/2006 | 70,067.08 | 56,606.51 | 13,460.57 |
| 2070. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 06/01/2006 | 106,106.38 | 86,158.43 | 19,947.95 |
| 2530. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 06/01/2006 | 130,767.13 | 105,304.75 | 25,462.38 |
| 1900. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 06/01/2006 | 98,206.84 | 79,082.62 | 19,124.22 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 340. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 06/01/2006 | 17,708.35 | 14,151.63 | 3,556.72 |
| 3150. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 06/01/2006 | 141,443.25 | 93,064.71 | 48,378.54 |
| 570. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 06/01/2006 | 25,597.91 | 17,577.18 | 8,020.73 |
| 2250. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 06/01/2006 | 99,855.98 | 69,383.60 | 30,472.38 |
| 3430. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 02/25/2004 | 06/01/2006 | 152,103.82 | 101,146.24 | 50,957.58 |
| 4210. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 06/01/2006 | 188,543.68 | 129,824.41 | 58,719.27 |
| 1100. ESSEX PPTY TR REIT | 03/18/2002 | 06/01/2006 | 117,633.24 | 52,862.84 | 64,770.40 |
| 150. ESSEX PPTY TR REIT | 03/18/2002 | 06/01/2006 | 16,148.50 | 7,781.77 | 8,366.73 |
| 900. ESSEX PPTY TR REIT | 05/15/2001 | 06/01/2006 | 97,175.50 | 42,291.63 | 54,883.87 |
| 820. ESSEX PPTY TR REIT | 05/15/2001 | 06/01/2006 | 88,182.88 | 38,532.37 | 49,650.51 |
| 590. ESSEX PPTY TR REIT | 03/18/2002 | 06/01/2006 | 63,659.34 | 30,608.32 | 33,051.02 |
| 280. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 06/01/2006 | 19,308.59 | 7,383.11 | 11,925.48 |
| 390. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 06/01/2006 | 26,955.03 | 10,283.61 | 16,671.42 |
| 520. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 06/01/2006 | 35,929.28 | 13,711.48 | 22,217.80 |
| 430. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 06/01/2006 | 29,539.27 | 11,338.34 | 18,200.93 |
| 70. FEDERAL RLTY INVT TR SH | | | | | |
| BEN INT NEW SH BEN INT NEW | 01/28/2003 | 06/01/2006 | 4,819.70 | 1,845.78 | 2,973.92 |
| 2690. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/01/2006 | 118,144.66 | 101,246.61 | 16,898.05 |
| 2480. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/01/2006 | 109,815.48 | 93,342.60 | 16,472.88 |
| 450. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/01/2006 | 19,864.63 | 16,937.17 | 2,927.46 |
| 3300. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/01/2006 | 145,505.06 | 124,205.88 | 21,299.18 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 1770. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/01/2006 | 77,946.98 | 66,619.52 | 11,327.46 |
| 7580. HOST HOTELS & RESORTS INC | 04/13/2004 | 06/01/2006 | 153,311.39 | 90,815.98 | 62,495.41 |
| 4980. HOST HOTELS & RESORTS INC | 04/14/2004 | 06/01/2006 | 101,266.18 | 59,645.46 | 41,620.72 |
| 9300. HOST HOTELS & RESORTS INC | 04/14/2004 | 06/01/2006 | 189,145.02 | 111,389.34 | 77,755.68 |
| 6970. HOST HOTELS & RESORTS INC | 04/13/2004 | 06/01/2006 | 141,664.38 | 83,507.57 | 58,156.81 |
| 1260. HOST HOTELS & RESORTS INC | 04/14/2004 | 06/01/2006 | 25,774.77 | 15,091.02 | 10,683.75 |
| 960. KILROY RLTY CORP COM | 04/27/2005 | 06/01/2006 | 64,321.28 | 40,348.31 | 23,972.97 |
| 1050. KILROY RLTY CORP COM | 04/27/2005 | 06/01/2006 | 70,212.08 | 44,130.96 | 26,081.12 |
| 170. KILROY RLTY CORP COM | 04/27/2005 | 06/01/2006 | 11,438.94 | 7,145.01 | 4,293.93 |
| 1280. KILROY RLTY CORP COM | 04/27/2005 | 06/01/2006 | 85,798.70 | 53,797.74 | 32,000.96 |
| 690. KILROY RLTY CORP COM | 04/27/2005 | 06/01/2006 | 46,125.56 | 29,000.35 | 17,125.21 |
| 460. KIMCO REALTY CORP | 04/27/2005 | 06/01/2006 | 16,807.88 | 12,650.59 | 4,157.29 |
| 1810. KIMCO REALTY CORP | 04/27/2005 | 06/01/2006 | 65,332.29 | 49,777.30 | 15,554.99 |
| 2760. KIMCO REALTY CORP | 04/27/2005 | 06/01/2006 | 99,380.40 | 75,903.51 | 23,476.89 |
| 2540. KIMCO REALTY CORP | 04/27/2005 | 06/01/2006 | 91,813.09 | 69,853.23 | 21,959.86 |
| 3390. KIMCO REALTY CORP | 04/27/2005 | 06/01/2006 | 122,861.35 | 93,229.31 | 29,632.04 |
| 1180. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 06/01/2006 | 49,358.59 | 35,718.96 | 13,639.63 |
| 1080. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 06/01/2006 | 45,387.33 | 32,691.93 | 12,695.40 |
| 1440. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 06/01/2006 | 60,244.28 | 43,589.24 | 16,655.04 |
| 770. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 06/01/2006 | 32,261.38 | 23,308.13 | 8,953.25 |
| 190. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 06/01/2006 | 8,008.25 | 5,751.36 | 2,256.89 |
| 930. MACERICH CO COM | 11/22/2002 | 06/01/2006 | 64,464.49 | 24,691.95 | 39,772.54 |
| 1300. MACERICH CO COM | 11/22/2002 | 06/01/2006 | 90,512.05 | 34,515.62 | 55,996.43 |
| 1420. MACERICH CO COM | 11/22/2002 | 06/01/2006 | 98,171.38 | 37,701.68 | 60,469.70 |
| 1740. MACERICH CO COM | 11/22/2002 | 06/01/2006 | 120,961.60 | 46,197.83 | 74,763.77 |
| 230. MACERICH CO COM | 11/22/2002 | 06/01/2006 | 16,065.00 | 6,106.61 | 9,958.39 |
| 700. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 06/01/2006 | 46,690.17 | 41,952.75 | 4,737.42 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 770. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 06/01/2006 | 50,824.51 | 46,148.02 | 4,676.49 |
| 130. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 06/01/2006 | 8,719.48 | 7,791.23 | 928.25 |
| 940. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 06/01/2006 | 62,625.95 | 56,336.55 | 6,289.40 |
| 500. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/27/2005 | 06/01/2006 | 33,034.73 | 29,966.25 | 3,068.48 |
| 3230. PROLOGIS SH BEN INT | 04/27/2005 | 06/01/2006 | 160,087.12 | 125,941.90 | 34,145.22 |
| 2960. PROLOGIS SH BEN INT | 04/27/2005 | 06/01/2006 | 147,717.22 | 115,414.25 | 32,302.97 |
| 530. PROLOGIS SH BEN INT | 04/27/2005 | 06/01/2006 | 26,663.48 | 20,665.39 | 5,998.09 |
| 2120. PROLOGIS SH BEN INT | 04/27/2005 | 06/01/2006 | 105,183.95 | 82,661.56 | 22,522.39 |
| 3960. PROLOGIS SH BEN INT | 04/27/2005 | 06/01/2006 | 197,124.32 | 154,405.55 | 42,718.77 |
| 280. PUB STORAGE INC COM | 01/28/2003 | 06/01/2006 | 20,498.17 | 8,520.46 | 11,977.71 |
| 2090. PUB STORAGE INC COM | 01/28/2003 | 06/01/2006 | 151,872.91 | 63,599.12 | 88,273.79 |
| 1120. PUB STORAGE INC COM | 01/28/2003 | 06/01/2006 | 80,786.92 | 34,081.82 | 46,705.10 |
| 1570. PUB STORAGE INC COM | 01/28/2003 | 06/01/2006 | 114,512.91 | 47,775.41 | 66,737.50 |
| 1700. PUB STORAGE INC COM | 01/28/2003 | 06/01/2006 | 122,735.03 | 51,731.34 | 71,003.69 |
| 1330. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 06/01/2006 | 51,109.39 | 25,551.71 | 25,557.68 |
| 1860. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 06/01/2006 | 71,641.46 | 35,733.98 | 35,907.48 |
| 2030. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 06/01/2006 | 77,883.42 | 38,999.98 | 38,883.44 |
| 340. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 06/01/2006 | 13,108.29 | 6,532.02 | 6,576.27 |
| 2480. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 06/01/2006 | 95,547.49 | 47,645.30 | 47,902.19 |
| 570. REGENCY CTRS CORP COM | 04/27/2005 | 06/01/2006 | 35,393.86 | 29,690.39 | 5,703.47 |
| 1070. REGENCY CTRS CORP COM | 04/27/2005 | 06/01/2006 | 66,407.07 | 55,734.59 | 10,672.48 |
| 140. REGENCY CTRS CORP COM | 04/27/2005 | 06/01/2006 | 8,721.03 | 7,292.38 | 1,428.65 |
| 870. REGENCY CTRS CORP COM | 04/27/2005 | 06/01/2006 | 53,879.79 | 45,316.91 | 8,562.88 |
| 800. REGENCY CTRS CORP COM | 04/27/2005 | 06/01/2006 | 49,752.87 | 41,670.72 | 8,082.15 |
| 240. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/01/2006 | 24,120.45 | 7,360.44 | 16,760.01 |
| 1460. SL GREEN RLTY CORP COM STK | 01/28/2003 | 06/01/2006 | 144,571.03 | 44,334.51 | 100,236.52 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 950. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/01/2006 | 94,134.69 | 28,929.45 | 65,205.24 |
| 1340. SL GREEN RLTY CORP COM STK | 01/28/2003 | 06/01/2006 | 133,308.75 | 40,690.58 | 92,618.17 |
| 1780. SL GREEN RLTY CORP COM STK | 01/28/2003 | 06/01/2006 | 177,603.47 | 54,051.65 | 123,551.82 |
| 440. SIMON PPTY GROUP INC NEW | 02/11/2004 | 06/01/2006 | 35,680.70 | 24,310.63 | 11,370.07 |
| 2660. SIMON PPTY GROUP INC NEW | 01/27/2004 | 06/01/2006 | 213,139.52 | 135,465.91 | 77,673.61 |
| 1750. SIMON PPTY GROUP INC NEW | 07/30/2004 | 06/01/2006 | 140,408.16 | 91,614.62 | 48,793.54 |
| 2450. SIMON PPTY GROUP INC NEW | 02/11/2004 | 06/01/2006 | 198,433.86 | 133,483.29 | 64,950.57 |
| 3260. SIMON PPTY GROUP INC NEW | 02/11/2004 | 06/01/2006 | 262,818.99 | 180,119.67 | 82,699.32 |
| 3030. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 06/01/2006 | 84,071.43 | 66,780.90 | 17,290.53 |
| 1620. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 06/01/2006 | 44,937.73 | 35,704.64 | 9,233.09 |
| 2470. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 06/01/2006 | 68,339.58 | 54,438.55 | 13,901.03 |
| 410. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 06/01/2006 | 11,385.34 | 9,036.36 | 2,348.98 |
| 2270. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 06/01/2006 | 63,048.22 | 50,030.57 | 13,017.65 |
| 2840. #REORG/UTD DOMINION RLTY | | | | | |
| TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 06/01/2006 | 76,854.28 | 62,944.34 | 13,909.94 |
| 2130. #REORG/UTD DOMINION RLTY | | | | | |
| TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 06/01/2006 | 57,759.56 | 47,208.26 | 10,551.30 |
| 380. #REORG/UTD DOMINION RLTY | | | | | |
| TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 06/01/2006 | 10,426.87 | 8,422.13 | 2,004.74 |
| 2320. #REORG/UTD DOMINION RLTY | | | | | |
| TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 06/01/2006 | 62,599.79 | 51,419.32 | 11,180.47 |
| 1520. #REORG/UTD DOMINION RLTY | | | | | |
| TR N/CHANGE TO 2030745 EFF | 04/27/2005 | 06/01/2006 | 41,144.67 | 33,688.52 | 7,456.15 |
| 1420. VORNADO RLTY TR COM | 04/27/2005 | 06/01/2006 | 128,339.63 | 106,470.23 | 21,869.40 |
| 1740. VORNADO RLTY TR COM | 04/27/2005 | 06/01/2006 | 157,033.65 | 130,463.52 | 26,570.13 |
| 1310. VORNADO RLTY TR COM | 04/27/2005 | 06/01/2006 | 118,694.01 | 98,222.54 | 20,471.47 |
| 930. VORNADO RLTY TR COM | 04/27/2005 | 06/01/2006 | 84,234.76 | 69,730.50 | 14,504.26 |
| 240. VORNADO RLTY TR COM | 04/27/2005 | 06/01/2006 | 21,794.93 | 17,994.97 | 3,799.96 |
| 802. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/13/2006 | 35,339.92 | 30,185.79 | 5,154.13 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 2344. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/13/2006 | 103,145.72 | 88,223.81 | 14,921.91 |
| 311. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/13/2006 | 31,721.08 | 9,537.90 | 22,183.18 |
| 598. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/13/2006 | 61,077.84 | 18,339.76 | 42,738.08 |
| 1161. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/13/2006 | 118,252.69 | 35,606.13 | 82,646.56 |
| 620. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/13/2006 | 63,158.58 | 19,014.47 | 44,144.11 |
| 4008. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/14/2006 | 172,076.59 | 150,853.69 | 21,222.90 |
| 686. GENERAL GROWTH PPTYS INC | | | | | |
| COM COM | 04/27/2005 | 06/14/2006 | 29,447.29 | 25,819.77 | 3,627.52 |
| 87. BSTN PPTYS INC | 04/27/2005 | 06/22/2006 | 7,627.21 | 5,593.22 | 2,033.99 |
| 559. BSTN PPTYS INC | 04/27/2005 | 06/22/2006 | 48,956.83 | 35,938.02 | 13,018.81 |
| 296. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/22/2006 | 30,525.57 | 9,077.88 | 21,447.69 |
| 904. BSTN PPTYS INC | 04/27/2005 | 06/23/2006 | 79,106.88 | 58,118.02 | 20,988.86 |
| 464. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/23/2006 | 47,527.64 | 14,230.18 | 33,297.46 |
| 210. SL GREEN RLTY CORP COM STK | 01/29/2003 | 06/26/2006 | 21,575.38 | 6,440.39 | 15,134.99 |
| 38. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 07/05/2006 | 1,744.01 | 1,150.27 | 593.74 |
| 241. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 07/05/2006 | 11,061.01 | 7,295.14 | 3,765.87 |
| 462. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 07/06/2006 | 21,224.36 | 13,984.88 | 7,239.48 |
| 1209. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 07/06/2006 | 55,515.57 | 36,596.80 | 18,918.77 |
| 460. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 07/06/2006 | 21,135.43 | 13,924.34 | 7,211.09 |
| 3454. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 07/11/2006 | 239,319.26 | 206,999.69 | 32,319.57 |
| 76. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 07/12/2006 | 5,267.15 | 4,554.51 | 712.64 |
| 392. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 07/19/2006 | 27,173.82 | 23,491.66 | 3,682.16 |
| 412. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 07/19/2006 | 28,551.87 | 24,690.21 | 3,861.66 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 1616. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 08/04/2006 | 111,943.34 | 96,843.16 | 15,100.18 |
| 1960. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 08/04/2006 | 135,707.60 | 117,458.29 | 18,249.31 |
| 600. SL GREEN RLTY CORP COM STK | 01/29/2003 | 08/04/2006 | 68,209.26 | 18,401.10 | 49,808.16 |
| 760. SL GREEN RLTY CORP COM STK | 01/29/2003 | 08/04/2006 | 86,970.50 | 23,308.06 | 63,662.44 |
| 268. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 08/11/2006 | 11,343.55 | 5,148.77 | 6,194.78 |
| 2174. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 08/11/2006 | 92,131.28 | 41,766.49 | 50,364.79 |
| 466. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 08/11/2006 | 19,757.79 | 8,952.71 | 10,805.08 |
| 1398. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/29/2003 | 08/14/2006 | 59,360.61 | 26,858.11 | 32,502.50 |
| 1244. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 01/30/2003 | 08/14/2006 | 52,862.40 | 23,894.06 | 28,968.34 |
| 2630. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 05/29/2003 | 08/15/2006 | 111,935.67 | 50,343.87 | 61,591.80 |
| 2080. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 05/29/2003 | 08/16/2006 | 88,338.83 | 39,678.32 | 48,660.51 |
| 26. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 08/24/2006 | 1,810.13 | 1,558.12 | 252.01 |
| 704. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 08/24/2006 | 48,969.36 | 42,189.10 | 6,780.26 |
| 2070. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 05/30/2003 | 08/24/2006 | 88,056.75 | 39,635.29 | 48,421.46 |
| 590. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 05/30/2003 | 08/28/2006 | 25,180.42 | 11,320.94 | 13,859.48 |
| 990. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 08/15/2005 | 08/28/2006 | 42,327.64 | 20,429.60 | 21,898.04 |
| 1630. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 08/16/2005 | 09/01/2006 | 69,482.15 | 54,766.31 | 14,715.84 |
| 1180. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 08/16/2005 | 09/01/2006 | 50,262.79 | 39,721.16 | 10,541.63 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|----------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 1180. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 08/16/2005 | 09/05/2006 | 50,538.31 | 39,716.68 | 10,821.63 |
| 539. CORP OFFICE PPTYS TR COM | 05/20/2003 | 09/08/2006 | 24,925.39 | 7,930.22 | 16,995.17 |
| 950. BSTN PPTYS INC | 04/27/2005 | 09/11/2006 | 96,522.83 | 61,075.36 | 35,447.47 |
| 131. CORP OFFICE PPTYS TR COM | 05/20/2003 | 09/11/2006 | 6,040.60 | 1,927.38 | 4,113.22 |
| 190. BSTN PPTYS INC | 04/27/2005 | 09/12/2006 | 19,799.42 | 12,215.07 | 7,584.35 |
| 1110. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 08/16/2005 | 09/12/2006 | 47,613.76 | 37,360.60 | 10,253.16 |
| 463. KILROY RLTY CORP COM | 04/27/2005 | 09/13/2006 | 36,877.73 | 19,268.56 | 17,609.17 |
| 1160. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 08/18/2005 | 09/15/2006 | 50,024.39 | 39,000.90 | 11,023.49 |
| 278. KILROY RLTY CORP COM | 04/27/2005 | 09/19/2006 | 21,957.34 | 11,569.46 | 10,387.88 |
| 10. KILROY RLTY CORP COM | 04/27/2005 | 09/20/2006 | 790.49 | 416.17 | 374.32 |
| 5430. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 09/13/2005 | 10/10/2006 | 235,069.42 | 183,204.61 | 51,864.81 |
| 1660. CORP OFFICE PPTYS TR COM | 05/20/2003 | 10/12/2006 | 79,105.19 | 24,264.48 | 54,840.71 |
| 1448. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 10/12/2006 | 59,128.56 | 43,831.40 | 15,297.16 |
| 4030. SUNSTONE HOTEL INVS INC | | | | | |
| NEW COM | 04/27/2005 | 10/12/2006 | 118,019.35 | 88,820.80 | 29,198.55 |
| 277. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 10/13/2006 | 11,342.80 | 8,384.87 | 2,957.93 |
| 335. LASALLE HOTEL PPTYS COM SH | | | | | |
| BEN INT | 04/27/2005 | 10/13/2006 | 13,722.01 | 10,140.55 | 3,581.46 |
| 2690. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 09/14/2005 | 10/19/2006 | 117,430.76 | 92,149.49 | 25,281.27 |
| 548. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 09/14/2005 | 10/23/2006 | 24,034.54 | 18,779.91 | 5,254.63 |
| 438. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 09/14/2005 | 10/24/2006 | 19,166.29 | 15,010.22 | 4,156.07 |
| 424. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 09/14/2005 | 10/24/2006 | 18,576.98 | 14,530.44 | 4,046.54 |
| 1180. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 10/27/2006 | 71,096.59 | 48,811.19 | 22,285.40 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---|------------------|--------------|----------------------|------------------------|------------------------|
| 950. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 10/27/2006 | 57,440.55 | 39,297.15 | 18,143.40 |
| 290. DEVELOPERS DIVERSIFIED | | | | | |
| RLTY CORP COM | 04/27/2005 | 10/27/2006 | 17,524.48 | 11,995.97 | 5,528.51 |
| 29. KILROY RLTY CORP COM | 04/27/2005 | 10/27/2006 | 2,234.96 | 1,194.92 | 1,040.04 |
| 1460. BSTN PPTYS INC | 04/27/2005 | 11/01/2006 | 154,580.63 | 93,863.18 | 60,717.45 |
| 512. KILROY RLTY CORP COM | 04/27/2005 | 11/01/2006 | 38,089.99 | 21,096.47 | 16,993.52 |
| 1828. KILROY RLTY CORP COM | 04/27/2005 | 11/01/2006 | 137,589.51 | 75,321.00 | 62,268.51 |
| 2810. #REORG/PAN PAC RETAIL | | | | | |
| PPTYS INC CASH & STK MERGE | 04/28/2005 | 11/01/2006 | 196,624.08 | 168,396.84 | 28,227.24 |
| 249. EXTRA SPACE STORAGE INC | 08/08/2005 | 11/02/2006 | 4,478.13 | 3,486.00 | 992.13 |
| 2730. EXTRA SPACE STORAGE INC | 08/08/2005 | 11/02/2006 | 50,407.90 | 38,220.03 | 12,187.87 |
| 15. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/03/2006 | 1,140.86 | 520.35 | 620.51 |
| 3. EXTRA SPACE STORAGE INC | 08/08/2005 | 11/03/2006 | 54.62 | 42.00 | 12.62 |
| 531. EXTRA SPACE STORAGE INC | 08/08/2005 | 11/03/2006 | 9,291.63 | 7,434.00 | 1,857.63 |
| 1140. #REORG/RECKSON ASSOCS RLTY | | | | | |
| CORP CASH & STK MERGER TO | 09/14/2005 | 11/03/2006 | 49,594.17 | 39,067.68 | 10,526.49 |
| 143. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/06/2006 | 10,920.47 | 4,960.70 | 5,959.77 |
| 2348. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 11/06/2006 | 117,927.96 | 72,405.63 | 45,522.33 |
| 360. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/07/2006 | 27,493.14 | 12,488.46 | 15,004.68 |
| 470. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 11/07/2006 | 23,604.13 | 14,493.46 | 9,110.67 |
| .11 KIMCO REALTY CORP | 04/27/2005 | 11/07/2006 | 4.73 | 3.02 | 1.71 |
| 185. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/08/2006 | 13,921.11 | 6,417.68 | 7,503.43 |
| 512. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 11/08/2006 | 25,524.82 | 15,788.62 | 9,736.20 |
| 44. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/09/2006 | 3,311.03 | 1,526.37 | 1,784.66 |
| 71. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/14/2006 | 5,276.58 | 2,463.00 | 2,813.58 |
| 538. EQTY RESDNTL EFF 5/15/02 | | | | | |
| TO EQTY RESDNTL 29476L107 | 04/02/2004 | 11/15/2006 | 27,613.13 | 16,590.39 | 11,022.74 |
| 117. ESSEX PPTY TR REIT | 03/18/2002 | 11/15/2006 | 14,982.01 | 6,069.78 | 8,912.23 |
| 28. ESSEX PPTY TR REIT | 03/18/2002 | 11/15/2006 | 3,584.62 | 1,452.60 | 2,132.02 |
| 46. KILROY RLTY CORP COM | 04/27/2005 | 11/15/2006 | 3,426.10 | 1,895.39 | 1,530.71 |
| 136. KILROY RLTY CORP COM | 04/27/2005 | 11/15/2006 | 10,095.93 | 5,603.75 | 4,492.18 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 145. KILROY RLTY CORP COM | 04/27/2005 | 11/15/2006 | 10,805.06 | 5,974.59 | 4,830.47 |
| 217. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/16/2006 | 16,117.72 | 7,527.77 | 8,589.95 |
| 952. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107 | 04/05/2004 | 11/16/2006 | 48,624.95 | 29,118.50 | 19,506.45 |
| 485. ESSEX PPTY TR REIT | 03/18/2002 | 11/16/2006 | 62,236.29 | 25,161.07 | 37,075.22 |
| 313. KILROY RLTY CORP COM | 09/02/2005 | 11/16/2006 | 23,332.53 | 13,492.32 | 9,840.21 |
| 810. KILROY RLTY CORP COM | 04/27/2005 | 11/16/2006 | 60,310.74 | 33,375.27 | 26,935.47 |
| 2360. SL GREEN RLTY CORP COM STK | 01/29/2003 | 11/16/2006 | 297,491.52 | 72,377.66 | 225,113.86 |
| 540. BSTN PPTYS INC | 04/27/2005 | 11/17/2006 | 58,640.62 | 34,716.52 | 23,924.10 |
| 279. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/17/2006 | 20,729.54 | 9,678.56 | 11,050.98 |
| 1306. CAMDEN PPTY TR SH BEN INT | 04/22/2003 | 11/20/2006 | 98,865.34 | 45,305.37 | 53,559.97 |
| 291. SL GREEN RLTY CORP COM STK | 01/29/2003 | 11/21/2006 | 40,721.52 | 8,924.53 | 31,796.99 |
| 339. SL GREEN RLTY CORP COM STK | 01/29/2003 | 11/21/2006 | 47,265.45 | 10,396.62 | 36,868.83 |
| 3200. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 11/21/2006 | 88,607.19 | 70,527.68 | 18,079.51 |
| 1970. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 11/22/2006 | 55,325.15 | 43,418.60 | 11,906.55 |
| 1590. KILROY RLTY CORP COM | 09/23/2005 | 11/27/2006 | 125,252.06 | 81,806.37 | 43,445.69 |
| 3780. EXTRA SPACE STORAGE INC | 08/08/2005 | 11/29/2006 | 68,444.24 | 52,920.04 | 15,524.20 |
| 1260. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 11/29/2006 | 35,231.79 | 27,770.27 | 7,461.52 |
| 1017. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 11/29/2006 | 28,444.51 | 22,414.58 | 6,029.93 |
| 2003. SUNSTONE HOTEL INVS INC NEW COM | 04/27/2005 | 11/29/2006 | 55,975.72 | 44,145.92 | 11,829.80 |
| 920. EXTRA SPACE STORAGE INC | 08/08/2005 | 11/30/2006 | 16,643.66 | 12,880.01 | 3,763.65 |
| 265. ESSEX PPTY TR REIT | 03/18/2002 | 12/04/2006 | 35,257.19 | 13,747.80 | 21,509.39 |
| 250. ESSEX PPTY TR REIT | 04/15/2004 | 12/05/2006 | 33,317.70 | 13,445.86 | 19,871.84 |
| 325. ESSEX PPTY TR REIT | 03/18/2002 | 12/05/2006 | 42,947.11 | 16,860.52 | 26,086.59 |
| 737. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107 | 04/05/2004 | 12/06/2006 | 39,074.53 | 22,468.51 | 16,606.02 |
| 3. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107 | 04/05/2004 | 12/06/2006 | 158.87 | 91.46 | 67.41 |
| 260. ESSEX PPTY TR REIT | 04/15/2004 | 12/06/2006 | 34,354.14 | 15,964.83 | 18,389.31 |
| 222. KILROY RLTY CORP COM | 11/07/2005 | 12/06/2006 | 18,277.40 | 12,242.21 | 6,035.19 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. DUFF &
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FEDERAL CAPITAL GAIN DIVIDENDS

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LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

| | |
|---|------------|
| AMB PPTY CORP REIT | 3,253.98 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | 5,933.21 |
| APT INVT & MGMT CO CL A | 12,589.33 |
| ARCHSTONE-SMITH TR COM | 16,753.56 |
| AVALONBAY CMNTYS INC REIT | 19,604.13 |
| BSTN PPTYS INC | 105,992.66 |
| CAMDEN PPTY TR SH BEN INT | 26,451.97 |
| #REORG/CENTERPOINT PPTYS TR CASH MERGER EFF | 5,079.32 |
| CORP OFFICE PPTYS TR COM | 1,214.29 |
| DCT INDL TR INC COM COM | 12.01 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | 15,001.79 |
| DUKE RLTY CORP COM NEW REIT | 104.32 |
| EQUITY OFFICE PROPERTIES TR | 4,743.09 |
| EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29 | 18,398.55 |
| EXTRA SPACE STORAGE INC COM | 1,157.17 |
| GENERAL GROWTH PPTYS INC COM COM | 9,913.15 |
| KILROY RLTY CORP COM | 46.24 |
| KIMCO REALTY CORP | 12,614.55 |
| LASALLE HOTEL PPTYS COM SH BEN INT | 6,315.22 |
| MACERICH CO COM | 26,300.12 |
| #REORG/PAN PAC RETAIL PPTYS INC CASH & STK | 10,794.17 |
| #REORG/RECKSON ASSOCS RLTY CORP CASH & STK | 15,008.13 |
| REGENCY CTRS CORP COM | 8,106.76 |
| SL GREEN RLTY CORP COM STK | 13,381.81 |
| SIMON PPTY GROUP INC NEW | 24,833.33 |
| #REORG/UTD DOMINION RLTY TR N/CHANGE TO 203 | 19,818.95 |
| U-STORE-IT TR COM | 159.65 |
| VORNADO RLTY TR COM | 13,051.15 |

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

396,633.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED)

396,633.00

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FEDERAL CAPITAL GAIN DISTRIBUTIONS

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CAPITAL GAIN DISTRIBUTIONS

UNRECAPTURED SECTION 1250 GAIN

| | |
|---|-----------|
| AMB PPTY CORP REIT | 4,027.21 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | 1,109.47 |
| APT INVT & MGMT CO CL A | 14,715.58 |
| ARCHSTONE-SMITH TR COM | 2,303.04 |
| AVALONBAY CMNTYS INC REIT | 4,103.19 |
| BSTN PPTYS INC | 8,283.67 |
| CAMDEN PPTY TR SH BEN INT | 7,541.24 |
| #REORG/CENTERPOINT PPTYS TR CASH MERGER EFF | 3,308.66 |
| CORP OFFICE PPTYS TR COM | 2,556.82 |
| DCT INDL TR INC COM COM | 10.76 |
| DEVELOPERS DIVERSIFIED RLTY CORP COM | 5,130.81 |
| DUKE RLTY CORP COM NEW REIT | 56.92 |
| EQUITY OFFICE PROPERTIES TR | 7,637.98 |
| EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29 | 5,250.02 |
| GENERAL GROWTH PPTYS INC COM COM | 91.61 |
| KIMCO REALTY CORP | 3,832.26 |
| LASALLE HOTEL PPTYS COM SH BEN INT | 8,218.49 |
| MACERICH CO COM | 18,610.33 |
| #REORG/PAN PAC RETAIL PPTYS INC CASH & STK | 8,426.66 |
| #REORG/RECKSON ASSOCS RLTY CORP CASH & STK | 12,026.25 |
| REGENCY CTRS CORP COM | 5,790.56 |
| SIMON PPTY GROUP INC NEW | 2,611.70 |
| #REORG/UTD DOMINION RLTY TR N/CHANGE TO 203 | 13,131.88 |

| | |
|-------|------------|
| ----- | 138,775.00 |
| ----- | 138,775.00 |
| ===== | |

TOTAL UNRECAPTURED SECTION 1250 GAIN

TOTAL CAPITAL GAIN DISTRIBUTIONS (ROUNDED)

Account Name:
LUMINA FOUNDATION FOR EDUCATION, INC. HEDG
FUNDS 26-32674



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN STREET
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

Beginning Tax Year 01/01/2006
Ending 12/31/2006

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

QUALIFIED NONE
TOTAL FOR YEAR 8,283.

SHORT TERM GAINS OR LOSSES:

OTHER GAIN OR LOSS 751,765.

LONG TERM GAINS OR LOSSES:

CAPITAL GAIN DIVIDENDS 122,145.
OTHER GAIN OR LOSS 2,807,857.

D E D U C T I O N S

INTEREST EXPENSE 1,252.

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|-------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| .75 CF OZ OVERSEAS FD C/83 | 06/02/2005 | 01/03/2006 | 745.24 | 749.97 | -4.73 |
| 1.1 CF OZ OVERSEAS FUND LTD | 09/02/2005 | 01/03/2006 | 1,098.55 | 1,100.13 | -1.58 |
| .39 CF OZ OVERSEAS FD LTD | 10/02/2005 | 01/03/2006 | 388.82 | 389.13 | -0.31 |
| 3.32 CF OZ OVERSEAS FD LTD | 11/02/2005 | 01/03/2006 | 3,322.01 | 3,319.99 | 2.02 |
| 1.08 CF OZ OVERSEAS FUND LTD | | | | | |
| C/96 | 08/01/2005 | 01/03/2006 | 1,082.59 | 1,080.13 | 2.46 |
| 1.21 CF OZ OVERSEAS FUND LTD | | | | | |
| C/84 | 07/02/2005 | 01/03/2006 | 1,210.15 | 1,209.61 | 0.54 |
| 67.66 CF OZ OVERSEAS FD LTD | 07/02/2005 | 01/03/2006 | 67,663.33 | 67,660.33 | 3.00 |
| .12 CF OZ OVERSEAS FD C/83 | 06/02/2005 | 02/02/2006 | 119.46 | 120.00 | -0.54 |
| .18 CF OZ OVERSEAS FUND LTD | | | | | |
| C/107 | 09/02/2005 | 02/02/2006 | 176.09 | 180.02 | -3.93 |
| .06 CF OZ OVERSEAS FD LTD | 10/02/2005 | 02/02/2006 | 62.33 | 59.87 | 2.46 |
| .03 CF OZ OVERSEAS FD LTD | 11/02/2005 | 02/02/2006 | 30.04 | 30.00 | 0.04 |
| .01 CF OZ OVERSEAS FD LTD | 01/03/2006 | 02/02/2006 | 2.54 | 10.00 | -7.46 |
| .01 CF OZ OVERSEAS FD LTD | 01/03/2006 | 02/02/2006 | 7.56 | 10.00 | -2.44 |
| .01 CF OZ OVERSEAS FD LTD | 01/03/2006 | 02/02/2006 | 1.18 | 10.00 | -8.82 |
| .01 CF OZ OVERSEAS FD LTD | 01/03/2006 | 02/02/2006 | 3.04 | 10.00 | -6.96 |
| .17 CF OZ OVERSEAS FUND LTD | | | | | |
| C/96 | 08/01/2005 | 02/02/2006 | 173.53 | 170.02 | 3.51 |
| .19 CF OZ OVERSEAS FUND LTD | | | | | |
| C/84 | 07/02/2005 | 02/02/2006 | 193.98 | 189.94 | 4.04 |
| 20.26 CF OZ OVERSEAS FD LTD | 07/02/2005 | 02/02/2006 | 20,260.01 | 20,260.10 | -0.09 |
| .01 CF OZ OVERSEAS FD LTD | 03/02/2006 | 03/02/2006 | 243.83 | | 243.83 |
| .01 CF OZ OVERSEAS LTD C/66 | 04/02/2005 | 03/02/2006 | 398.15 | 10.00 | 388.15 |
| .01 CF OZ OVERSEAS FD LTD | 03/02/2005 | 03/02/2006 | 209.68 | 9.99 | 199.69 |
| 3.79 CF OZ OVERSEAS FD LTD | 11/02/2005 | 03/02/2006 | 3,792.66 | 3,789.99 | 2.67 |
| 11.81 CF OZ OVERSEAS FD LTD | 07/02/2005 | 03/02/2006 | 11,812.43 | 11,810.06 | 2.37 |
| 4.4 CF OZ OVERSEAS C/74 | 06/02/2005 | 03/02/2006 | 6,807.09 | 4,400.34 | 2,406.75 |
| .35 CF OZ OVERSEAS FD LTD | 12/02/2005 | 04/02/2006 | 349.23 | 350.00 | -0.77 |
| 4.26 CF OZ OVERSEAS FD LTD | 05/02/2005 | 04/02/2006 | 4,257.27 | 4,259.80 | -2.53 |
| 55.18 CF OZ OVERSEAS FUND LTD | | | | | |
| C/112 | 09/02/2005 | 04/02/2006 | 149,194.44 | 55,182.47 | 94,011.97 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/112 | 10/02/2005 | 04/02/2006 | 9.92 | 3.67 | 6.25 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 1.07 CF OZ OVERSEAS FD LTD | 11/02/2005 | 04/02/2006 | 1,073.68 | 1,064.56 | 9.12 |
| .45 CF OZ OVERSEAS FUND LTD | | | | | |
| C/95 | 08/01/2005 | 04/02/2006 | 449.62 | 450.12 | -0.50 |
| 88.12 CF OZ OVERSEAS FUND LTD | | | | | |
| C/101 | 08/01/2005 | 04/02/2006 | 98,468.88 | 88,117.45 | 10,351.43 |
| 10.41 CF OZ OVERSEAS FUND LTD | | | | | |
| C/102 | 08/01/2005 | 04/02/2006 | 43,151.89 | 10,413.47 | 32,738.42 |
| 17.34 CF OZ OVERSEAS FD LTD | 07/02/2005 | 04/02/2006 | 17,336.08 | 17,340.08 | -4.00 |
| .05 CF OZ OVERSEAS FD LTD | 07/02/2005 | 04/02/2006 | 45.39 | 46.34 | -0.95 |
| 2535.32 CF MASON CAP LTD CL A | | | | | |
| SER 04/06 | 04/03/2006 | 05/01/2006 | 4039221.12 | 4000000.00 | 39,221.12 |
| 169.06 CF OZ OVERSEAS FUND LTD | | | | | |
| C/108 | 09/02/2005 | 05/02/2006 | 227,348.09 | 169,062.58 | 58,285.51 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/108 | 10/02/2005 | 05/02/2006 | 15.10 | 11.23 | 3.87 |
| .26 CF OZ OVERSEAS FD LTD | 11/02/2005 | 05/02/2006 | 263.74 | 260.00 | 3.74 |
| 7.99 CF OZ OVERSEAS FUND LTD | | | | | |
| C/155 | 03/02/2006 | 05/02/2006 | 7,992.06 | 7,990.12 | 1.94 |
| 27.01 CF OZ OVERSEAS FD LTD | 07/02/2005 | 05/02/2006 | 27,011.54 | 27,010.13 | 1.41 |
| 8.32 CF OZ OVERSEAS FUND LTD | | | | | |
| C/91 | 07/02/2005 | 05/02/2006 | 8,565.57 | 8,319.63 | 245.94 |
| .02 CF OZ OVERSEAS FD C/83 | 06/02/2005 | 06/02/2006 | 16.80 | 20.00 | -3.20 |
| 173.82 CF OZ OVERSEAS FD LTD | 12/02/2005 | 06/02/2006 | 390,473.49 | 173,823.12 | 216,650.37 |
| .03 CF OZ OVERSEAS FUND LTD | | | | | |
| C/107 | 09/02/2005 | 06/02/2006 | 24.76 | 30.00 | -5.24 |
| .01 CF OZ OVERSEAS FD LTD | 10/02/2005 | 06/02/2006 | 8.76 | 9.98 | -1.22 |
| .02 CF OZ OVERSEAS FUND LTD | | | | | |
| C/96 | 08/01/2005 | 06/02/2006 | 24.40 | 20.00 | 4.40 |
| 25.72 CF OZ OVERSEAS FUND LTD | | | | | |
| C/99 | 08/01/2005 | 06/02/2006 | 27,976.68 | 25,719.48 | 2,257.20 |
| .03 CF OZ OVERSEAS FUND LTD | | | | | |
| C/84 | 07/02/2005 | 06/02/2006 | 27.28 | 29.99 | -2.71 |
| 31.78 CF OZ OVERSEAS FD LTD | 07/02/2005 | 06/02/2006 | 31,778.18 | 31,780.16 | -1.98 |
| 4000. CF OWL CREEK OVERSEAS FD | | | | | |
| LTD CL A SER 1103/06 | 03/01/2006 | 07/01/2006 | 4200716.40 | 4000000.00 | 200,716.40 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---------------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| 13.68 CF OZ OVERSEAS FUND LTD | | | | | |
| C/156 | 03/02/2006 | 07/03/2006 | 13,675.21 | 13,679.99 | -4.78 |
| 17.69 CF OZ OVERSEAS FUND LTD | | | | | |
| C/157 | 03/02/2006 | 07/03/2006 | 21,452.93 | 17,687.80 | 3,765.13 |
| .04 CF OZ OVERSEAS FUND LTD | | | | | |
| C/107 | 09/02/2005 | 08/02/2006 | 42.72 | 40.01 | 2.71 |
| .02 CF OZ OVERSEAS FD LTD | | | | | |
| | 10/02/2005 | 08/02/2006 | 15.12 | 19.96 | -4.84 |
| .41 CF OZ OVERSEAS FUND LTD | | | | | |
| C/165 | 04/02/2006 | 08/02/2006 | 413.29 | 409.72 | 3.57 |
| .25 CF OZ OVERSEAS FD LTD | | | | | |
| | 05/02/2006 | 08/02/2006 | 246.30 | 250.08 | -3.78 |
| 101.36 CF OZ OVERSEAS FUND LTD | | | | | |
| C/185 | 06/02/2006 | 08/02/2006 | 101,362.55 | 101,359.76 | 2.79 |
| .06 CF OZ OVERSEAS FUND LTD | | | | | |
| C/182 | 06/02/2006 | 08/02/2006 | 62.40 | 59.80 | 2.60 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/193 | 07/03/2006 | 08/02/2006 | 8.48 | 10.00 | -1.52 |
| .07 CF OZ OVERSEAS FUND LTD | | | | | |
| C/194 | 07/03/2006 | 08/02/2006 | 71.74 | 70.10 | 1.64 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/195 | 07/03/2006 | 08/02/2006 | 7.51 | 10.00 | -2.49 |
| .03 CF OZ OVERSEAS FUND LTD | | | | | |
| C/158 | 03/02/2006 | 08/02/2006 | 26.10 | 29.99 | -3.89 |
| .32 CF OZ OVERSEAS FUND LTD | | | | | |
| C/159 | 03/02/2006 | 08/02/2006 | 318.81 | 319.75 | -0.94 |
| 137.31 CF OZ OVERSEAS FUND LTD | | | | | |
| C/208 | 08/02/2006 | 09/05/2006 | 185,775.69 | 137,305.22 | 48,470.47 |
| .01 CF OZ OVERSEAS FD LTD | | | | | |
| | 10/02/2005 | 10/02/2006 | 10.80 | 9.98 | 0.82 |
| 3.19 CF OZ OVERSEAS FD LTD | | | | | |
| | 11/02/2005 | 10/02/2006 | 3,815.32 | 3,190.52 | 624.80 |
| 16.14 CF OZ OVERSEAS FD LTD | | | | | |
| | 11/02/2005 | 10/02/2006 | 19,333.15 | 16,142.63 | 3,190.52 |
| 3.25 CF OZ OVERSEAS FD LTD | | | | | |
| | 11/02/2005 | 10/02/2006 | 3,248.12 | 3,249.99 | -1.87 |
| .75 CF OZ OVERSEAS FD LTD | | | | | |
| | 01/03/2006 | 10/02/2006 | 749.53 | 749.69 | -0.16 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/176 | 06/02/2006 | 10/02/2006 | 6.97 | 10.01 | -3.04 |
| 1.08 CF OZ OVERSEAS FUND LTD | | | | | |
| C/190 | 07/03/2006 | 10/02/2006 | 1,083.37 | 1,080.16 | 3.21 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--------------------------------|------------------|--------------|----------------------|------------------------|-------------------------|
| .01 CF OZ OVERSEAS FD LTD | 11/02/2005 | 10/06/2006 | | 9.95 | -9.95 |
| 132.09 CF OZ OVERSEAS FUND LTD | | | | | |
| C/230 | 10/02/2006 | 11/02/2006 | 132,093.46 | 132,090.13 | 3.33 |
| 1.6 CF OZ OVERSEAS FUND LTD | 10/02/2006 | 11/02/2006 | 1,602.08 | 1,602.08 | |
| 11.42 CF OZ OVERSEAS FUND LTD | | | | | |
| C/185 | 06/02/2006 | 11/02/2006 | 11,870.21 | 11,419.97 | 450.24 |
| .45 CF OZ OVERSEAS FUND LTD | | | | | |
| C/185 | 06/02/2006 | 11/02/2006 | 470.48 | 450.00 | 20.48 |
| 4.2 CF OZ OVERSEAS FUND LTD | 09/05/2006 | 12/04/2006 | 6,562.55 | 4,202.05 | 2,360.50 |
| 5.94 CF OZ OVERSEAS FUND LTD | | | | | |
| C/223 | 10/02/2006 | 12/04/2006 | 9,273.25 | 5,937.73 | 3,335.52 |
| 135.19 CF OZ OVERSEAS FUND LTD | | | | | |
| C/230 | 10/02/2006 | 12/04/2006 | 135,185.18 | 135,190.13 | -4.95 |
| 33.02 CF OZ OVERSEAS FUND LTD | | | | | |
| C/231 | 10/02/2006 | 12/04/2006 | 33,280.80 | 33,023.37 | 257.43 |
| 1.93 CF OZ OVERSEAS FUND FUND | | | | | |
| LTD C/232 | 10/02/2006 | 12/04/2006 | 1,928.23 | 1,930.09 | -1.86 |
| 7.08 CF OZ OVERSEAS FUND LTD | | | | | |
| C/238 | 11/02/2006 | 12/04/2006 | 11,057.12 | 7,079.96 | 3,977.16 |
| 3.64 CF OZ OVERSEAS FUND LTD | | | | | |
| C/243 | 11/02/2006 | 12/04/2006 | 3,777.40 | 3,638.36 | 139.04 |
| 1.08 CF OZ OVERSEAS FUND LTD | | | | | |
| C/162 | 04/02/2006 | 12/04/2006 | 2,209.22 | 1,076.51 | 1,132.71 |
| 6.11 CF OZ OVERSEAS FD LTD | 05/02/2006 | 12/04/2006 | 9,544.07 | 6,111.14 | 3,432.93 |
| 11.86 CF OZ OVERSEAS FUND LTD | | | | | |
| C/185 | 06/02/2006 | 12/04/2006 | 11,856.94 | 11,859.97 | -3.03 |
| 25.46 CF OZ OVERSEAS FUND LTD | | | | | |
| C/193 | 07/03/2006 | 12/04/2006 | 27,285.65 | 25,463.16 | 1,822.49 |
| 28.66 CF OZ OVERSEAS FUND LTD | | | | | |
| C/204 | 08/02/2006 | 12/04/2006 | 29,752.05 | 28,656.90 | 1,095.15 |
| 8.76 CF OZ OVERSEAS FD LTD | 02/02/2006 | 12/04/2006 | 13,676.05 | 8,756.88 | 4,919.17 |
| 40.02 CF OZ OVERSEAS FUND LTD | | | | | |
| C/147 | 02/02/2006 | 12/04/2006 | 50,208.01 | 40,015.68 | 10,192.33 |
| 8.73 CF OZ OVERSEAS FUND LTD | | | | | |
| C/153 | 03/02/2006 | 12/04/2006 | 13,636.15 | 8,731.33 | 4,904.82 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--|------------------|--------------|----------------------|------------------------|------------------------|
| 15% RATE CAPITAL GAINS (LOSSES) | | | | | |
| 100. HAMMERMAN COUNTERPOINT | | | | | |
| FUND LTD | 01/03/2004 | 01/03/2006 | 1010003.24 | 1000000.00 | 10,003.24 |
| 169.85 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 01/03/2006 | 255,480.54 | 169,849.95 | 85,630.59 |
| 4485.66 CF STD PAC CAP OFFSHORE | | | | | |
| FD FOR LUMINA | 01/03/2005 | 01/17/2006 | 1387518.20 | 1262544.24 | 124,973.96 |
| 82.14 CF CHILTON BVI LTD | 10/01/2001 | 01/27/2006 | 4726458.89 | 3391225.37 | 1335233.52 |
| 124.3 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 02/02/2006 | 190,559.03 | 124,299.97 | 66,259.06 |
| 152.7 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 03/02/2006 | 237,148.81 | 152,699.96 | 84,448.85 |
| 1.09 OZ OVERSEAS FUND LTD | | | | | |
| C/115 | 02/02/2005 | 03/03/2006 | | 1,094.41 | -1,094.41 |
| 9.13 CF CHILTON BVI LTD | 01/01/2002 | 03/31/2006 | 251,118.02 | 377,050.53 | -125,932.51 |
| .38 CF OZ OVERSEAS FD LTD | 06/02/2004 | 04/02/2006 | 384.61 | 379.68 | 4.93 |
| 2.08 CF OZ OVERSEAS C/62 | 02/02/2005 | 04/02/2006 | 2,080.81 | 2,079.35 | 1.46 |
| 1.75 CF OZ OVERSEAS C/64 | 02/02/2005 | 04/02/2006 | 3,550.24 | 1,751.13 | 1,799.11 |
| .77 CF OZ OVERSEAS FD LTD | 11/02/2004 | 04/02/2006 | 774.54 | 769.58 | 4.96 |
| .49 CF OZ OVERSEAS FD C/35 | | | | | |
| FOR LUMINA | 11/02/2003 | 04/02/2006 | 485.92 | 489.88 | -3.96 |
| 19.23 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 04/02/2006 | 30,195.57 | 19,229.99 | 10,965.58 |
| 3.64 CF OZ OVERSEAS FD LTD | 12/02/2004 | 04/02/2006 | 7,370.30 | 3,638.88 | 3,731.42 |
| .2 CF OZ OVERSEAS FD LTD | 05/03/2004 | 04/02/2006 | 200.13 | 199.15 | 0.98 |
| 498.4 CF STD PAC CAP OFFSHORE | | | | | |
| FD FOR LUMINA | 10/01/2001 | 04/28/2006 | 154,168.67 | 140,631.94 | 13,536.73 |
| 10.65 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 05/02/2006 | 16,856.49 | 10,650.00 | 6,206.49 |
| 53.8 CF OZ OVERSEAS FD LTD | 10/02/2004 | 05/02/2006 | 53,799.75 | 53,800.06 | -0.31 |
| 185.83 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 06/02/2006 | 293,309.73 | 185,829.95 | 107,479.78 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 51.26 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 07/03/2006 | 80,836.88 | 51,259.99 | 29,576.89 |
| 18.1 CF OZ OVERSEAS FD LTD | 07/02/2005 | 07/03/2006 | 18,095.60 | 18,100.09 | -4.49 |
| .03 CF OZ OVERSEAS FD C/83 | 06/02/2005 | 08/02/2006 | 28.98 | 30.00 | -1.02 |
| .79 CF OZ OVERSEAS C/64 | 02/02/2005 | 08/02/2006 | 1,667.99 | 790.51 | 877.48 |
| .04 CF OZ OVERSEAS FUND LTD | | | | | |
| C/96 | 08/01/2005 | 08/02/2006 | 42.10 | 40.00 | 2.10 |
| 194.84 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 08/02/2006 | 309,599.03 | 194,839.95 | 114,759.08 |
| 1.66 CF OZ OVERSEAS FD LTD | 12/02/2004 | 08/02/2006 | 3,462.74 | 1,659.49 | 1,803.25 |
| .05 CF OZ OVERSEAS FUND LTD | | | | | |
| C/84 | 07/02/2005 | 08/02/2006 | 47.06 | 49.98 | -2.92 |
| 11.09 CF OZ OVERSEAS FD LTD | 07/02/2005 | 08/02/2006 | 11,085.73 | 11,090.05 | -4.32 |
| 171.43 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 09/05/2006 | 276,338.83 | 171,429.95 | 104,908.88 |
| 17.4 CF OZ OVERSEAS FD LTD | 07/02/2005 | 09/05/2006 | 17,397.64 | 17,400.09 | -2.45 |
| 41.95 CF OZ OVERSEAS FUND LTD | | | | | |
| C/91 | 07/02/2005 | 09/05/2006 | 43,790.60 | 41,948.14 | 1,842.46 |
| 60.25 CF OZ OVERSEAS FD LTD | 07/02/2005 | 09/05/2006 | 60,555.51 | 60,246.76 | 308.75 |
| .28 CF OZ OVERSEAS FD LTD | 08/01/2005 | 09/05/2006 | 271.99 | 280.63 | -8.64 |
| .02 CF OZ OVERSEAS FD C/83 | 06/02/2005 | 10/02/2006 | 20.70 | 20.00 | 0.70 |
| 1.03 CF OZ OVERSEAS FD LTD | 05/02/2005 | 10/02/2006 | 1,031.57 | 1,029.93 | 1.64 |
| .51 CF OZ OVERSEAS FUND LTD | | | | | |
| C/105 | 09/02/2005 | 10/02/2006 | 540.07 | 509.75 | 30.32 |
| 10.09 CF OZ OVERSEAS FUND LTD | | | | | |
| C/105 | 09/02/2005 | 10/02/2006 | 10,605.56 | 10,085.11 | 520.45 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/105 | 09/02/2005 | 10/02/2006 | 0.74 | 10.00 | -9.26 |
| .03 CF OZ OVERSEAS FUND LTD | | | | | |
| C/107 | 09/02/2005 | 10/02/2006 | 30.52 | 30.00 | 0.52 |
| .14 CF OZ OVERSEAS FUND LTD | | | | | |
| C/110 | 09/02/2005 | 10/02/2006 | 138.84 | 140.06 | -1.22 |
| .03 CF OZ OVERSEAS FUND LTD | | | | | |
| C/96 | 08/01/2005 | 10/02/2006 | 30.07 | 30.00 | 0.07 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|---------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 1.35 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 2,192.67 | 1,350.00 | 842.67 |
| .01 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 15.65 | 10.00 | 5.65 |
| .02 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 35.58 | 20.00 | 15.58 |
| 4.36 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 7,085.33 | 4,360.00 | 2,725.33 |
| .01 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 20.35 | 10.00 | 10.35 |
| 182.75 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 297,210.29 | 182,749.95 | 114,460.34 |
| 6.74 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 10,966.89 | 6,740.00 | 4,226.89 |
| 3.65 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 5,937.73 | 3,650.00 | 2,287.73 |
| .13 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 208.49 | 130.00 | 78.49 |
| 55.33 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 89,984.28 | 55,329.98 | 34,654.30 |
| .03 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 47.98 | 30.00 | 17.98 |
| .01 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 9.32 | 10.00 | -0.68 |
| .01 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 23.38 | 10.00 | 13.38 |
| 1.99 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 3,229.84 | 1,990.00 | 1,239.84 |
| .02 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 38.29 | 20.00 | 18.29 |
| .01 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 17.88 | 10.00 | 7.88 |
| 2.79 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 4,542.69 | 2,790.00 | 1,752.69 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--------------------------------------|------------------|--------------|----------------------|------------------------|------------------------|
| 21.08 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 34,282.18 | 21,079.99 | 13,202.19 |
| 6.75 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 10,980.99 | 6,750.00 | 4,230.99 |
| .06 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 95.05 | 60.00 | 35.05 |
| 20.31 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 33,023.37 | 20,309.99 | 12,713.38 |
| 2.96 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 4,816.75 | 2,960.00 | 1,856.75 |
| .99 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 10/02/2006 | 1,602.08 | 990.00 | 612.08 |
| .03 CF OZ OVERSEAS FUND LTD | | | | | |
| C/84 | 07/02/2005 | 10/02/2006 | 33.62 | 29.99 | 3.63 |
| 6.11 CF OZ OVERSEAS FD C/61 | | | | | |
| | 01/03/2005 | 10/02/2006 | 6,421.01 | 6,110.96 | 310.05 |
| .31 CF OZ OVERSEAS FD C/61 | | | | | |
| | 01/03/2005 | 10/02/2006 | 327.80 | 310.05 | 17.75 |
| 17.67 CF OZ OVERSEAS FD LTD | | | | | |
| | 07/02/2005 | 10/02/2006 | 17,665.08 | 17,670.09 | -5.01 |
| 33.96 CF OZ OVERSEAS FD LTD | | | | | |
| | 10/02/2004 | 10/02/2006 | 33,957.13 | 33,960.04 | -2.91 |
| 2.59 CF OZ OVERSEAS FD LTD | | | | | |
| | 05/02/2005 | 11/02/2006 | 2,588.70 | 2,589.88 | -1.18 |
| 1. CF OZ OVERSEAS OFFSHORE FD | | | | | |
| A/240 | 10/01/2001 | 11/02/2006 | 1,648.17 | 1,000.00 | 648.17 |
| 16.99 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 28,099.06 | 16,990.00 | 11,109.06 |
| 2.2 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 3,638.36 | 2,200.00 | 1,438.36 |
| 1.05 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 1,735.38 | 1,050.00 | 685.38 |
| 17.93 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 29,659.67 | 17,930.00 | 11,729.67 |
| 2.24 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 3,710.75 | 2,240.00 | 1,470.75 |
| 19.97 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 33,039.66 | 19,969.99 | 13,069.67 |
| 2.09 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 3,449.83 | 2,090.00 | 1,359.83 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Long-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Long-term Gain/Loss |
|--------------------------------------|-------------------|-------------------|----------------------|------------------------|------------------------|
| 5.79 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 9,579.15 | 5,790.00 | 3,789.15 |
| 1.4 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 2,322.44 | 1,400.00 | 922.44 |
| 2.23 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 3,680.43 | 2,230.00 | 1,450.43 |
| 49.13 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 81,265.79 | 49,129.99 | 32,135.80 |
| 5.99 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 9,900.03 | 5,990.00 | 3,910.03 |
| 1.98 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 3,276.80 | 1,980.00 | 1,296.80 |
| 83.12 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 137,494.20 | 83,119.98 | 54,374.22 |
| 4.28 CF OZ OVERSEAS OFFSHORE | | | | | |
| FD A/240 | 10/01/2001 | 11/02/2006 | 7,079.96 | 4,280.00 | 2,799.96 |
| .01 CF OZ OVERSEAS FD LTD | 12/02/2004 | 11/02/2006 | | 10.00 | -10.00 |
| 7.27 CF OZ OVERSEAS FD LTD | 07/02/2005 | 11/02/2006 | 7,266.66 | 7,270.03 | -3.37 |
| 32.22 CF OZ OVERSEAS FUND LTD | | | | | |
| C/91 | 07/02/2005 | 11/02/2006 | 33,633.78 | 32,218.57 | 1,415.21 |
| 1.41 CF OZ OVERSEAS FUND LTD | | | | | |
| C/91 | 07/02/2005 | 11/02/2006 | 1,473.07 | 1,409.94 | 63.13 |
| .63 CF OZ OVERSEAS FD LTD | 10/02/2004 | 11/02/2006 | 4,555.71 | 630.00 | 3,925.71 |
| 3.92 CF OZ OVERSEAS FD LTD | 10/02/2004 | 11/02/2006 | 28,166.92 | 3,920.01 | 24,246.91 |
| 2.16 CF OZ OVERSEAS FUND LTD | | | | | |
| C/136 | 12/02/2005 | 12/04/2006 | 2,252.33 | 2,159.08 | 93.25 |
| 7.65 CF OZ OVERSEAS FD LTD | 06/02/2004 | 12/04/2006 | 11,944.92 | 7,650.50 | 4,294.42 |
| .01 CF OZ OVERSEAS FUND LTD | | | | | |
| C/103 | 09/02/2005 | 12/04/2006 | 0.94 | 10.00 | -9.06 |
| 9.12 CF OZ OVERSEAS FUND LTD | | | | | |
| C/103 | 10/02/2005 | 12/04/2006 | 14,241.30 | 9,109.42 | 5,131.88 |
| 10.61 CF OZ OVERSEAS FUND LTD | | | | | |
| C/106 | 10/02/2005 | 12/04/2006 | 21,758.49 | 10,602.47 | 11,156.02 |
| .04 CF OZ OVERSEAS FD LTD | 10/02/2005 | 12/04/2006 | 82.56 | 40.23 | 42.33 |
| .06 CF OZ OVERSEAS FD LTD | 11/02/2005 | 12/04/2006 | 122.23 | 59.56 | 62.67 |
| Totals | | | | | |

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE
Schedule D Detail of Long-term Capital Gains and Losses

[illegible]

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LUMINA FOUNDATION FOR EDUCATION, INC. HEDGE

FEDERAL CAPITAL GAIN DIVIDENDS
=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

| | | |
|--|-----------|------------|
| CF INDUS EVENT DRIVEN FUND LTD | 12,871.72 | |
| CF INDUS ASIA PAC FD LTD | 30,019.94 | |
| CF INDUS JAPAN FD LTD CF INDUS JAPAN FD LTD | 69,441.36 | |
| CF MASON CAP LTD CL F ER 05/06 SPL SALE RIG | 9,811.69 | |
| | ----- | |
| TOTAL 15% RATE CAPITAL GAIN DIVIDENDS | | 122,145.00 |
| | | ----- |
| TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED) | | 122,145.00 |
| | | ===== |

STATEMENT 13

Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. PRIV
EQUITY FUNDS 26-32677



Northern Trust

THE NORTHERN TRUST COMPANY

P.O. BOX 804358

CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

| | |
|----------------------|--------|
| QUALIFIED | NONE |
| TOTAL FOR YEAR | 6,062. |

SHORT TERM GAINS OR LOSSES:

| | |
|--------------------------|----------|
| OTHER GAIN OR LOSS | -16,438. |
|--------------------------|----------|

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your **2006** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

2.

STATEMENT 2

Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. INT'
EQUITY FUNDS 26-32678



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

Beginning Tax Year 01/01/2006
Ending 12/31/2006

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:

QUALIFIED NONE
TOTAL FOR YEAR 5,282.

FOREIGN DIVIDEND INCOME:

QUALIFIED 2,012,426.
TOTAL FOR YEAR 3,092,033.

DIVIDEND INCOME:

QUALIFIED 798,065.
TOTAL FOR YEAR 4,021,486.

LONG TERM GAINS OR LOSSES:

CAPITAL GAIN DIVIDENDS 16,089,956.
OTHER GAIN OR LOSS 12,236,351.

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

| COUNTRY | GROSS INCOME | TAXES | DATE PAID |
|---------|--------------|----------|------------|
| VARIOUS | 3,092,032. | 368,007. | 12/31/2006 |

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

LUMINA FOUNDATION FOR EDUCATION, INC. INT'L

Schedule D Detail of Long-term Capital Gains and Losses

[illegible]

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LUMINA FOUNDATION FOR EDUCATION, INC. INT'L

FEDERAL CAPITAL GAIN DIVIDENDS

=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

MFO GMO TR FGN FD CL III

6,501,878.39

MFO GMO EMERGING MKT FD III

9,588,077.53

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

16089956.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED)

16089956.00

=====

STATEMENT 4

Account Name:
LUMINA FOUNDATION FOR EDUCATION, INC. REAL
ASSET FUNDS 26-32681



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

| | Tax Year |
|-----------|------------|
| Beginning | 01/01/2006 |
| Ending | 12/31/2006 |

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

| | |
|----------------------|------|
| QUALIFIED | NONE |
| TOTAL FOR YEAR | 170. |

LONG TERM GAINS OR LOSSES:

| | |
|--------------------------|------------|
| OTHER GAIN OR LOSS | 5,238,742. |
|--------------------------|------------|

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

LUMINA FOUNDATION FOR EDUCATION, INC. REAL
Schedule D Detail of Long-term Capital Gains and Losses

[illegible]

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Account Name:

LUMINA FOUNDATION FOR EDUCATION, INC. FIVE
INCOME FUNDS 26-32685



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

Principal:

LUMINA FOUNDATION
ATTN: DAVID BROWN, CPA & CONTROLLER
30 SOUTH MERIDIAN ST.
INDIANAPOLIS, IN 46204-3503

I.D. Number: XX-XXX3228

Beginning Tax Year 01/01/2006
Ending 12/31/2006

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:

QUALIFIED NONE
TOTAL FOR YEAR 480,409.

DIVIDEND INCOME:

QUALIFIED 2,403. ✓
TOTAL FOR YEAR 6,947,989.

SHORT TERM GAINS OR LOSSES:

OTHER GAIN OR LOSS -13,668.

LONG TERM GAINS OR LOSSES:

OTHER GAIN OR LOSS 18,389,514.

D E D U C T I O N S

INTEREST EXPENSE 5,316.

M I S C E L L A N E O U S I N F O R M A T I O N

NONTAXABLE DIVIDENDS 398,072.

IF YOU HAVE ANY QUESTIONS CONCERNING THE PRECEDING INFORMATION, PLEASE CALL
GREG MUDD AT (312)444-4052.

Report the amounts listed above on your 2006 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

Schedule D Detail of Short-term Capital Gains and Losses

[illegible]

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STATEMENT 4

Form **8271**

(Rev. December 2005)

Department of the Treasury
Internal Revenue Service**Investor Reporting of Tax Shelter Registration Number**

▶ Attach to your tax return.

OMB No. 1545-0881

Attachment
Sequence No. **71**

▶ If you received this form from a partnership, S corporation, or trust, see the instructions.

Investor's name(s) shown on return

PARTNER # 134

Investor's identifying number

35-1813228

Investor's tax year ended

12/31/2006

LUMINA FOUNDATION FOR

(a) Tax Shelter Name

(b) Tax Shelter Registration
Number (11 digit number)(c) Tax Shelter
Identifying Number

| | | | |
|----|------------------------------------|-----------|-----|
| 1 | SIGNIFICANT BOOK - TAX DIFFERENCE | MA0500530 | N/A |
| 2 | ARISING FROM DISTRIBUTIONS APPLIED | | |
| 3 | AGAINST BASIS | | |
| 4 | | | |
| 5 | | | |
| 6 | | | |
| 7 | | | |
| 8 | | | |
| 9 | | | |
| 10 | | | |

What's New

After October 22, 2004, tax shelter registration numbers are no longer being issued. The American Jobs Creation Act of 2004 amended section 6111 to replace the tax shelter registration requirement with a new disclosure requirement for material advisors who provide material aid, assistance, or advice with respect to any reportable transaction. For more information, see Notice 2004-80, 2004-50 I.R.B. 963. However, Form 8271 must be filed for any year you claim or report income or a deduction, loss, credit, or other tax benefit from a registration-required tax shelter.

General Instructions

Section references are to the Internal Revenue Code.

Purpose of Form

Use Form 8271 to report the tax shelter registration number the IRS assigns to certain tax shelters required to be registered under section 6111 ("registration-required tax shelters") and to report the name identifying number of the tax shelter. This information must be reported even if the particular interest is producing net income for the filer of Form 8271. Use additional forms to report more than 10 tax shelter registration numbers.

Note: A tax shelter registration number does not indicate that the tax shelter or its claimed tax benefits have been reviewed, examined, or approved by the IRS.

Who Must File

Any person claiming or reporting any deduction, loss, credit, or other tax benefit, or reporting any income on any tax return from an interest purchased or otherwise acquired in a registration-required tax shelter must file Form 8271. If the interest is purchased or otherwise acquired by a pass-through entity, both the pass-through entity and its partners, shareholders, or beneficiaries must file Form 8271.

A pass-through entity that is the registration-required tax shelter does not have to prepare Form 8271 and give copies to its partners, shareholders, or beneficiaries unless the pass-through entity itself has invested in a registration-required tax shelter.

Note: Even if you have an interest in a registration-required tax shelter, you do not have to file Form 8271 if you did not claim or report any deduction, loss, credit, or other tax benefit, or report any income on your tax return from an interest in the registration-required tax shelter. This could occur, for example, if for a particular year you are unable to

claim any portion of a loss because of the passive activity loss limitations, and that loss is the only tax item reported to you from the shelter.

Filing Form 8271

Attach Form 8271 to any return on which a deduction, loss, credit, or other tax benefit is claimed or reported, or any income reported, from an interest in a registration-required tax shelter. These returns include applications for tentative refunds (Form 1045 and 1139) and amended returns (Form 1040X and 1120X).

Furnishing Copies of Form 8271 to Investors

A pass-through entity that has invested in a registration-required tax shelter must furnish copies of its Form 8271 to its partners, shareholders, or beneficiaries.

However, in the case where (a) the pass-through entity acquired at least a 50% interest in one tax year in a registered tax shelter (and in which it had not held an interest in a prior year), and (b) the investment would not meet the definition of a tax shelter immediately following the acquisition if it had been offered for sale at that time, the pass-through entity need not distribute copies of Form 8271 to its investors. The pass-through entity alone is required to prepare Form 8271 and include it with the entity tax return.

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No 1545-1668

2006Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**Information furnished for the foreign partnership's tax year
beginning , 2006, and ending , 20Attachment
Sequence No **118**

Name of person filing this return

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Filer's address (if you are not filing this form with your tax return)

**30 South Meridian Street
Suite 700
Indianapolis, IN 46204****A** Category of filer (see **Categories of Filers** in the instructions and check applicable box(es))1 ☐ 2 ☐ 3 ☒ 4 ☐**B** Filer's tax year beginning , 20 , and ending , 20**C** Filer's share of liabilities Nonrecourse \$ **None** Qualified nonrecourse financing \$ **None** Other \$ **None****D** If filer is a member of a consolidated group but not the parent, enter the following information about the parent

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership**Bain Capital Fund VIII, L.P.
111 Huntington Avenue
Boston, MA 02199-7615****2** EIN (if any)**98-0425021****3** Country under whose laws organized**Cayman Islands**

| 4 Date of organization | 5 Principal place of business | 6 Principal business activity code number | 7 Principal business activity | 8a Functional currency | 8b Exchange rate (see instr) |
|------------------------|-------------------------------|---|-------------------------------|------------------------|------------------------------|
| June 11, 2004 | Massachusetts | 523900 | Investments | US Dollars | 1.0 |

G Provide the following information for the foreign partnership's tax year

| | |
|--|--|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed. Ogden, UT |
| 3 Name and address of foreign partnership's agent in country of organization, if any C/o Walkers SPV Limited Walker House Mary Street, P. O. Box 908GT George Town, Grand Cayman Cayman Islands | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different Bain Capital Fund VIII, L.P. 111 Huntington Avenue Boston, MA 02199-7615 |

5 Were any special allocations made by the foreign partnership? ▶ ☒ **Yes** ☐ **No****6** Enter the number of Forms 8858, Information Return of U S Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ **N/A****7** How is this partnership classified under the law of the country in which it is organized? ▶ **Exempt Limited Partnership****8** Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶ ☐ **Yes** ☒ **No****9** Does this partnership meet **both** of the following requirements?

- The partnership's total receipts for the tax year were less than \$250,000 and
 - The value of the partnership's total assets at the end of the tax year was less than \$600,000
- If "Yes," **do not** complete Schedules L, M-1, and M-2 } ▶ ☐ **Yes** ☒ **No**

**Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true correct, and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member

Date

**Paid Preparer
Sign and
Complete
Only If Form
is Filed
Separately.**

Preparer's signature

Date

Check if
self-employed ☐

Preparer's SSN or PTIN

Firm's name (or
yours if self-employed),
address, and ZIP code

EIN ▶

Phone no ()

For Privacy Act and Paperwork Reduction Act Notice, see the separate instructions.

Cat No 25852A

Form **8865** (2006)

Schedule A **Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions

a ☒ Owns a direct interest

b ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 **Certain Partners of Foreign Partnership** (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? ☒ **Yes** ☐ **No**

Schedule A-2 **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-------------------|---------|--------------|-------------------------------|------------------------------|
| See Attached List | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B **Income Statement—Trade or Business Income**

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | |
|--|---|------------|--|-----------|------------|
| Income | 1a Gross receipts or sales | 1a | | | |
| | b Less returns and allowances | 1b | | | 1c |
| | 2 Cost of goods sold | | | | 2 |
| | 3 Gross profit. Subtract line 2 from line 1c | | | | 3 |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | | 4 |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | | | 5 |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | | 6 |
| | 7 Other income (loss) (attach statement) | | | | 7 |
| 8 Total income (loss). Combine lines 3 through 7 | | | | 8 | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | | | 9 |
| | 10 Guaranteed payments to partners | | | | 10 |
| | 11 Repairs and maintenance | | | | 11 |
| | 12 Bad debts | | | | 12 |
| | 13 Rent | | | | 13 |
| | 14 Taxes and licenses | | | | 14 |
| | 15 Interest | | | | 15 |
| | 16a Depreciation (if required, attach Form 4562) | 16a | | | |
| | b Less depreciation reported elsewhere on return | 16b | | | 16c |
| | 17 Depletion (Do not deduct oil and gas depletion) | | | | 17 |
| | 18 Retirement plans, etc. | | | | 18 |
| | 19 Employee benefit programs | | | | 19 |
| | 20 Other deductions (attach statement) | | | | 20 |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20. | | | | 21 |
| 22 Ordinary business income (loss) from trade or business activities Subtract line 21 from line 8 | | | | 22 | |

Schedule D Capital Gains and Losses**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (e.g., 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 2 |
| 3 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 3 |
| 4 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 4 |
| 5 Net short-term capital gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 5 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (e.g., 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 6 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 7 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 7 |
| 8 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 8 |
| 9 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 9 |
| 10 Capital gain distributions | | | | | 10 |
| 11 Net long-term capital gain or (loss). Combine lines 6 through 10 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 11 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|--|--------------|--|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss) Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| Deductions | 9a Net long-term capital gain (loss) | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| | 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | |
| 11 Other income (loss) (see instructions) Type ▶ | 11 | | |
| Self-Employment | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures. (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| Credits | d Other deductions (see instructions) Type ▶ | 13d | |
| | 14a Net earnings (loss) from self-employment | 14a | |
| | b Gross farming or fishing income | 14b | |
| | c Gross nonfarm income | 14c | |
| | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| Foreign Transactions | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d | |
| | e Other rental credits (see instructions) Type ▶ | 15e | |
| | f Other credits (see instructions) Type ▶ | 15f | |
| | 16a Name of country or U S possession ▶ | 16a | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | 16f | |
| | d Passive ▶ e Listed categories (attach statement) ▶ f General limitation ▶ | 16h | |
| | Deductions allocated and apportioned at partner level | 16h | |
| g Interest expense ▶ h Other ▶ | 16k | | |
| Deductions allocated and apportioned at partnership level to foreign source income | 16k | | |
| Alternative Minimum Tax (AMT) Items | i Passive ▶ j Listed categories (attach statement) ▶ k General limitation ▶ | 16l | |
| | l Total foreign taxes (check one) ▶ <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | |
| | m Reduction in taxes available for credit (attach statement) | 16m | |
| | n Other foreign tax information (attach statement) | | |
| | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| Other Information | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| 19a Distributions of cash and marketable securities | 19a | | |
| b Distributions of other property | 19b | | |
| 20a Investment income | 20a | | |
| b Investment expenses | 20b | | |
| c Other items and amounts (attach statement) | | | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|---|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (<i>attach statement</i>) | | | | |
| 7 Mortgage and real estate loans | | | | |
| 8 Other investments (<i>attach statement</i>) | | | | |
| 9a Buildings and other depreciable assets | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization) | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (<i>attach statement</i>) | | | | |
| 14 Total assets. | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (<i>attach statement</i>) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (<i>attach statement</i>) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|---|---------------------------------|---------------------------|
| 1 Total U S assets | | |
| 2 Total foreign assets | | |
| a Passive income category | | |
| b Listed categories (<i>attach statement</i>) | | |
| c General limitation income category | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|---|--|--|--|--|--|
| 1 Net income (loss) per books | | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | | a Tax-exempt interest \$ | | |
| 3 Guaranteed payments (other than health insurance) | | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | | a Depreciation \$ | | |
| a Depreciation \$ | | | 8 Add lines 6 and 7 | | |
| b Travel and entertainment \$ | | | 9 Income (loss). Subtract line 8 from line 5 | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|--|--|--|---|--|--|
| 1 Balance at beginning of year | | | 6 Distributions: a Cash | | |
| 2 Capital contributed | | | b Property | | |
| a Cash | | | 7 Other decreases (itemize): | | |
| b Property | | | 8 Add lines 6 and 7 | | |
| 3 Net income (loss) per books | | | 9 Balance at end of year. Subtract line 8 from line 5 | | |
| 4 Other increases (itemize): | | | | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U S person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U S person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U S person filing this return | (d) Any U S person with a 10% or more direct interest in the controlled foreign partnership (other than the U S person filing this return) |
|---|-----------------------------------|--|---|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year)—see instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year)—see instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)▶ **Attach to Form 8865. See Instructions for Form 8865.**

OMB No 1545-1668

2006

Name of transferor

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Name of foreign partnership

Bain Capital Fund VIII, L. P.**Part I** Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | Various | | 1,276,955 | | | | .114389% |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported(see instructions):**Part II** Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III

Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶ ☐ **Yes** ☒ **No**

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Cat No 25909U

Schedule O (Form 8865) 2006



Printed on recycled paper

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

OMB No 1545-0026

Attachment
Sequence No **128**

▶ Attach to your income tax return.

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c

- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s).

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

| Name of partnership | EIN of partnership |
|-------------------------------------|--------------------|
| Bain Capital Fund VIII, L.P. | 98-0425021 |

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|---|---|
| 3 Name of transferee (foreign corporation) Sensata Holding Company, BV | 4 Identifying number, if any N/A |
|---|---|

| |
|---|
| 5 Address (including country) Kolthofsingel 8, 7602 EM Almelo, The Netherlands |
|---|

| |
|---|
| 6 Country of incorporation or organization The Netherlands |
|---|

| |
|--|
| 7 Foreign law characterization (see instructions) Corporation |
|--|

| |
|--|
| 8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|

Part III Information Regarding Transfer of Property (see instructions)**9** Date of transfer**April 25, 2006****10** Type of nonrecognition transaction (see instructions)
Section 351**11** Description of property transferred:**The transferor made a contribution of cash in the amount of \$248,537****12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No 1545-1668

2006Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**Information furnished for the foreign partnership's tax year
beginning , 2006, and ending , 20Attachment
Sequence No **118**

Name of person filing this return

Filer's identifying number

Lumina Foundation for Education, Inc**35-1813228**

Filer's address (if you are not filing this form with your tax return)

**30 South Meridian Street
Suite 700
Indianapolis, IN 46204****A** Category of filer (see **Categories of Filers** in the instructions and check applicable box(es))1 ☐ 2 ☐ 3 ☒ 4 ☐**B** Filer's tax year beginning , 20 , and ending , 20**C** Filer's share of liabilities: Nonrecourse \$ **None** Qualified nonrecourse financing \$ **None** Other \$ **None****D** If filer is a member of a consolidated group but not the parent, enter the following information about the parent

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership**Blackstone Capital Partners (Cayman) IV, L.P.
345 Park Avenue
New York, NY 10154****2** EIN (if any)**20-0118764****3** Country under whose laws organized**Cayman Islands**

| 4 | 5 | 6 | 7 | 8a | 8b |
|----------------------|-----------------------------|---|-----------------------------|---------------------|---------------------------|
| Date of organization | Principal place of business | Principal business activity code number | Principal business activity | Functional currency | Exchange rate (see instr) |
| July 18, 2003 | Cayman Islands | 523900 | Investments | US Dollars | 1.0 |

G Provide the following information for the foreign partnership's tax year**1** Name, address, and identifying number of agent (if any) in the United States**2** Check if the foreign partnership must file
☐ Form 1042 ☐ Form 8804 ☒ Form 1065 or 1065-B
Service Center where Form 1065 or 1065-B is filed**Ogden, UT****3** Name and address of foreign partnership's agent in country of organization, if any**Blackstone Group
345 Park Avenue
New York, NY 10154****4** Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different**5** Were any special allocations made by the foreign partnership? ▶ ☐ Yes ☒ No**6** Enter the number of Forms 8858, Information Return of U S Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ **Cayman Islands****7** How is this partnership classified under the law of the country in which it is organized? ▶**8** Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶ ☐ Yes ☒ No**9** Does this partnership meet both of the following requirements?

- The partnership's total receipts for the tax year were less than \$250,000 and
 - The value of the partnership's total assets at the end of the tax year was less than \$600,000
- If "Yes," do not complete Schedules L, M-1, and M-2. } ▶ ☒ Yes ☐ No

Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member

Date

Paid Preparer
Sign and
Complete
Only If Form
is Filed
Separately.Preparer's
signature

Date

Check if
self-employed ☐

Preparer's SSN or PTIN

Firm's name (or
yours if self-employed),
address, and ZIP codeEIN ▶
Phone no ()

For Privacy Act and Paperwork Reduction Act Notice, see the separate instructions.

Cat No 25852A

Form **8865** (2006)

Schedule A Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interest

b ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|--|---------|-----------------------------|-------------------------|-------------------------|
| Blackstone Capital Partners (Cayman) IV, L.P. | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? ☐ Yes ☐ No

Schedule A-2 Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|--------------------------|---------|--------------|-------------------------------|------------------------------|
| See Attached List | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | |
|--|--|------------|--|-----------|------------|
| Income | 1a Gross receipts or sales | 1a | | | |
| | b Less returns and allowances | 1b | | | 1c |
| | 2 Cost of goods sold | | | | 2 |
| | 3 Gross profit. Subtract line 2 from line 1c. | | | | 3 |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | | 4 |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | | | 5 |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | | 6 |
| | 7 Other income (loss) (attach statement). | | | | 7 |
| 8 Total income (loss). Combine lines 3 through 7 | | | | 8 | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | | | 9 |
| | 10 Guaranteed payments to partners | | | | 10 |
| | 11 Repairs and maintenance | | | | 11 |
| | 12 Bad debts | | | | 12 |
| | 13 Rent | | | | 13 |
| | 14 Taxes and licenses | | | | 14 |
| | 15 Interest | | | | 15 |
| | 16a Depreciation (if required, attach Form 4562) | 16a | | | |
| | b Less depreciation reported elsewhere on return | 16b | | | 16c |
| | 17 Depletion (Do not deduct oil and gas depletion.) | | | | 17 |
| | 18 Retirement plans, etc. | | | | 18 |
| | 19 Employee benefit programs | | | | 19 |
| | 20 Other deductions (attach statement) | | | | 20 |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20. | | | | 21 |
| 22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | | 22 | |

Schedule D Capital Gains and Losses**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (e g , 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 2 |
| 3 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 3 |
| 4 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 4 |
| 5 Net short-term capital gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 5 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (e g , 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 6 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 7 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 7 |
| 8 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 8 |
| 9 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 9 |
| 10 Capital gain distributions | | | | | 10 |
| 11 Net long-term capital gain or (loss). Combine lines 6 through 10 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 11 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|---|---------------------|--|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| Income (Loss) | 9a Net long-term capital gain (loss) | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| | 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | |
| | 11 Other income (loss) (see instructions) Type ▶ | 11 | |
| Deductions | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| | d Other deductions (see instructions) Type ▶ | 13d | |
| Self-Employment | 14a Net earnings (loss) from self-employment | 14a | |
| | b Gross farming or fishing income | 14b | |
| | c Gross nonfarm income | 14c | |
| Credits | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d | |
| | e Other rental credits (see instructions) Type ▶ | 15e | |
| | f Other credits (see instructions) Type ▶ | 15f | |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | 16a | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | | |
| | d Passive ▶ e Listed categories (attach statement) ▶ f General limitation ▶ | 16f | |
| | Deductions allocated and apportioned at partner level | | |
| | g Interest expense ▶ h Other ▶ | 16h | |
| | Deductions allocated and apportioned at partnership level to foreign source income | | |
| | i Passive ▶ j Listed categories (attach statement) ▶ k General limitation ▶ | 16k | |
| | l Total foreign taxes (check one). ▶ <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | |
| m Reduction in taxes available for credit (attach statement) | 16m | | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| Other Information | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| | 19a Distributions of cash and marketable securities | 19a | |
| | b Distributions of other property | 19b | |
| | 20a Investment income | 20a | |
| | b Investment expenses | 20b | |
| c Other items and amounts (attach statement) | | | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|---|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (<i>attach statement</i>) | | | | |
| 7 Mortgage and real estate loans | | | | |
| 8 Other investments (<i>attach statement</i>) | | | | |
| 9a Buildings and other depreciable assets. | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization). | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (<i>attach statement</i>) | | | | |
| 14 Total assets. | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (<i>attach statement</i>) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (<i>attach statement</i>) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|---|---------------------------------|---------------------------|
| 1 Total U S assets | | |
| 2 Total foreign assets: | | |
| a Passive income category | | |
| b Listed categories (<i>attach statement</i>) | | |
| c General limitation income category | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|---|--|--|--|--|--|
| 1 Net income (loss) per books | | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | | a Tax-exempt interest \$ | | |
| 3 Guaranteed payments (other than health insurance) | | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | | a Depreciation \$ | | |
| a Depreciation \$ | | | 8 Add lines 6 and 7 | | |
| b Travel and entertainment \$ | | | 9 Income (loss). Subtract line 8 from line 5 | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|--|--|--|---|--|--|
| 1 Balance at beginning of year | | | 6 Distributions: a Cash | | |
| 2 Capital contributed: | | | b Property | | |
| a Cash | | | 7 Other decreases (itemize): | | |
| b Property | | | 8 Add lines 6 and 7 | | |
| 3 Net income (loss) per books | | | 9 Balance at end of year. Subtract line 8 from line 5 | | |
| 4 Other increases (itemize): | | | | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U S person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U S person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U S person filing this return | (d) Any U S person with a 10% or more direct interest in the controlled foreign partnership (other than the U S person filing this return) |
|---|-----------------------------------|--|---|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year)—see instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year)—see instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No 1545-1668

2006

Name of transferor

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Name of foreign partnership

Blackstone Capital Partners (Cayman) IV, L.P.**Part I** Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | Various | | 444,862 | | | | .06% |
| Marketable securities | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Inventory | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Intangible property | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Other property | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Supplemental Information Required To Be Reported (see instructions)**Part II** Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III

Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶ ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Cat No 25909U

Schedule O (Form 8865) 2006



Printed on recycled paper

Year 2006 Form 8865 Schedule A-2
Lumina Foundation for Education, Inc.
EIN 35-1813228
For Blackstone Capital Partners (Cayman) IV, L.P.
Partnership Number 20-0118764

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|---|---------|--------------|-------------------------------|------------------------------|
| Herford Luxembourg Company S.A. R. L. | | N/A | | |
| Blackstone Healthcare Partners (Cayman), L. P. | | 98-0442195 | | |
| International Healthcare Partners (Cayman), L. P. | | N/A | | |
| Kosmos Energy Holdings | | 81-0645004 | | |
| Southern Cross Healthcare Holdings, LTD | | N/A | | |
| BCP Murano I S.A.R.L. | | 98-0449875 | | |
| Spirit Group Holding Limited | | 98-0410021 | | |
| Spirit Intermediate Holdings Limited | | 98-0410019 | | |
| Angel Lux II S.A.R.L | | N/A | | |
| Nordic Telephone Company ApS Investment | | N/A | | |
| Black Lion Beverages Luxembourg S.A.R.L. | | N/A | | |
| Black Lion Beverages I B.V. | | N/A | | |

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

► **Attach to your income tax return.**

OMB No 1545-0026

Attachment
Sequence No **128**

Part I U.S. Transferor Information (see instructions)

Name of transferor

Lumina Foundation for Education, Inc.

Identifying number (see instructions)

35-1813228

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c.

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?

☐ **Yes** ☐ **No**

b Did the transferor remain in existence after the transfer?

☐ **Yes** ☐ **No**

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |
| | |

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?

☐ **Yes** ☐ **No**

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|---|--------------------|
| Blackstone Capital Partners (Cayman) IV L.P. | 20-0118764 |

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation)

Black Lion Beverages II B.V.

4 Identifying number, if any

N/A

5 Address (including country)

Bankroshof 3 1183 Amstelveen, The Netherlands

6 Country of incorporation or organization

The Netherlands

7 Foreign law characterization (see instructions)

Corporation

8 Is the transferee foreign corporation a controlled foreign corporation?

☐ **Yes** ☒ **No**

Part III Information Regarding Transfer of Property (see instructions)**9** Date of transfer

Various

10 Type of nonrecognition transaction (see instructions)
IRC Section 351**11** Description of property transferred:

The transferor made a contribution of cash in the amount of \$213,588

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

Return by a U.S. Transferor of Property to a Foreign Corporation

OMB No 1545-0026

Attachment
Sequence No **128**

▶ Attach to your income tax return.

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c.

- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|---|--------------------|
| Blackstone Capital Partners (Cayman) IV L.P. | 20-0118764 |

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|--|---|
| 3 Name of transferee (foreign corporation) Nordic Telephone Company Administrations APS | 4 Identifying number, if any N/A |
|--|---|

| |
|--|
| 5 Address (including country) Norregade 21 DK 0900 Copenhagen C Denmark |
|--|

| |
|---|
| 6 Country of incorporation or organization Denmark |
|---|

| |
|--|
| 7 Foreign law characterization (see instructions) Corporation |
|--|

- 8** Is the transferee foreign corporation a controlled foreign corporation? ☐ Yes ☒ No

Part III Information Regarding Transfer of Property (see instructions)

| | |
|---|---|
| 9 Date of transfer Various | 10 Type of nonrecognition transaction (see instructions) IRC Section 351 |
|---|---|

11 Description of property transferred.**The transferor made a contribution of cash in the amount of \$141,909****12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No 1545-1668

2006Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**
Information furnished for the foreign partnership's tax year
beginning , 2006, and ending , 20Attachment
Sequence No **118**

| | | | |
|--|--|--|--|
| Name of person filing this return Lumina Foundation for Education, Inc. | | Filer's identifying number 35-1813228 | |
| Filer's address (if you are not filing this form with your tax return) 30 South Meridian Street Suite 700 Indianapolis, IN 46204 | | A Category of filer (see Categories of Filers in the instructions and check applicable box(es)) 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input checked="" type="checkbox"/> 4 <input type="checkbox"/> | |
| | | B Filer's tax year beginning , 20 , and ending , 20 | |
| C Filer's share of liabilities Nonrecourse \$ None | | Qualified nonrecourse financing \$ None Other \$ None | |
| D If filer is a member of a consolidated group but not the parent, enter the following information about the parent | | | |
| Name | | EIN | |
| Address | | | |

| | | | |
|---|-------------|------------------------|--|
| E Information about certain other partners (see instructions) | | | |
| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) Category 1 Category 2 Constructive owner |
| | | | |
| | | | |
| | | | |

| | | | | | |
|--|--|---|---|---|--|
| F1 Name and address of foreign partnership Blackstone Capital Partners (Cayman) V, L.P. 345 Park Avenue New York, NY 10154 | | 2 EIN (if any) 98-0484223 | | | |
| | | 3 Country under whose laws organized Cayman Islands | | | |
| 4 Date of organization April 26, 2006 | 5 Principal place of business Cayman Islands | 6 Principal business activity code number 523900 | 7 Principal business activity Investments | 8a Functional currency US Dollars | 8b Exchange rate (see instr) 1.0 |

| | |
|--|--|
| G Provide the following information for the foreign partnership's tax year | |
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed Ogden, UT |
| 3 Name and address of foreign partnership's agent in country of organization, if any Blackstone Group 345 Park Avenue New York, NY 10154 | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different |

- 5 Were any special allocations made by the foreign partnership? ☐ Yes ☒ No
- 6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) **Cayman Islands**
- 7 How is this partnership classified under the law of the country in which it is organized? **Cayman Islands**
- 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ☐ Yes ☒ No
- 9 Does this partnership meet **both** of the following requirements?
• The partnership's total receipts for the tax year were less than \$250,000 and
• The value of the partnership's total assets at the end of the tax year was less than \$600,000 } ☐ Yes ☒ No
If "Yes," **do not** complete Schedules L, M-1, and M-2

| | | | | |
|---|---|------|---|------------------------|
| Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return | Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge | | | |
| | Signature of general partner or limited liability company member | Date | | |
| Paid Preparer Sign and Complete Only If Form is Filed Separately | Preparer's signature | Date | Check if self-employed <input type="checkbox"/> | Preparer's SSN or PTIN |
| | Firm's name (or yours if self-employed), address, and ZIP code | EIN | Phone no () | |

For Privacy Act and Paperwork Reduction Act Notice, see the separate instructions.

Cat No 25852A

Form **8865** (2006)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|--|---------|-----------------------------|-------------------------|-------------------------|
| Blackstone Capital Partners (Cayman) V, L.P. | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 **Certain Partners of Foreign Partnership** (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? ☐ Yes ☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-------------------|---------|--------------|-------------------------------|------------------------------|
| See Attached List | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B **Income Statement—Trade or Business Income**

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | |
|--|---|-----|--|----|-----|
| Income | 1a Gross receipts or sales | 1a | | | |
| | b Less returns and allowances | 1b | | | 1c |
| | 2 Cost of goods sold | | | | 2 |
| | 3 Gross profit Subtract line 2 from line 1c | | | | 3 |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | | 4 |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | | | 5 |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | | 6 |
| | 7 Other income (loss) (attach statement) | | | | 7 |
| 8 Total income (loss). Combine lines 3 through 7 | | | | 8 | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | | | 9 |
| | 10 Guaranteed payments to partners | | | | 10 |
| | 11 Repairs and maintenance | | | | 11 |
| | 12 Bad debts | | | | 12 |
| | 13 Rent | | | | 13 |
| | 14 Taxes and licenses | | | | 14 |
| | 15 Interest | | | | 15 |
| | 16a Depreciation (if required, attach Form 4562) | 16a | | | |
| | b Less depreciation reported elsewhere on return | 16b | | | 16c |
| | 17 Depletion (Do not deduct oil and gas depletion.) | | | | 17 |
| | 18 Retirement plans, etc. | | | | 18 |
| | 19 Employee benefit programs | | | | 19 |
| | 20 Other deductions (attach statement) | | | | 20 |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | | | 21 |
| 22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | | 22 | |

Schedule D Capital Gains and Losses**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (e g , 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 2 |
| 3 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 3 |
| 4 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 4 |
| 5 Net short-term capital gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 5 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (e g , 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 6 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 7 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 7 |
| 8 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 8 |
| 9 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 9 |
| 10 Capital gain distributions | | | | | 10 |
| 11 Net long-term capital gain or (loss). Combine lines 6 through 10 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 11 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|---|---------------------|--|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends. a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| Income (Loss) | 9a Net long-term capital gain (loss) | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | | |
| 11 Other income (loss) (see instructions) Type ▶ | 11 | | |
| Deductions | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures. (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| d Other deductions (see instructions) Type ▶ | 13d | | |
| Self-Employment | 14a Net earnings (loss) from self-employment | 14a | |
| | b Gross farming or fishing income | 14b | |
| | c Gross nonfarm income | 14c | |
| Credits | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d | |
| | e Other rental credits (see instructions) Type ▶ | 15e | |
| | f Other credits (see instructions) Type ▶ | 15f | |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | 16a | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | | |
| | d Passive ▶ e Listed categories (attach statement) ▶ f General limitation ▶ | 16f | |
| | Deductions allocated and apportioned at partner level | | |
| | g Interest expense ▶ h Other ▶ | 16h | |
| | Deductions allocated and apportioned at partnership level to foreign source income | | |
| | i Passive ▶ j Listed categories (attach statement) ▶ k General limitation ▶ | 16k | |
| | l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | |
| m Reduction in taxes available for credit (attach statement) | 16m | | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| Other Information | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| | 19a Distributions of cash and marketable securities | 19a | |
| | b Distributions of other property | 19b | |
| | 20a Investment income | 20a | |
| | b Investment expenses | 20b | |
| c Other items and amounts (attach statement) | | | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|---|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (<i>attach statement</i>) | | | | |
| 7 Mortgage and real estate loans | | | | |
| 8 Other investments (<i>attach statement</i>) | | | | |
| 9a Buildings and other depreciable assets. | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization). | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (<i>attach statement</i>) | | | | |
| 14 Total assets. | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (<i>attach statement</i>) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (<i>attach statement</i>) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive income category | | |
| b Listed categories (<i>attach statement</i>) | | |
| c General limitation income category | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|--|--|--|---|--|--|
| 1 Net income (loss) per books | | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | | a Tax-exempt interest \$ | | |
| 3 Guaranteed payments (other than health insurance) | | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | | a Depreciation \$ | | |
| a Depreciation \$ | | | 8 Add lines 6 and 7 | | |
| b Travel and entertainment \$ | | | 9 Income (loss). Subtract line 8 from line 5 | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|---|--|--|--|--|--|
| 1 Balance at beginning of year | | | 6 Distributions: a Cash | | |
| 2 Capital contributed: | | | b Property | | |
| a Cash | | | 7 Other decreases (itemize): | | |
| b Property | | | | | |
| 3 Net income (loss) per books | | | 8 Add lines 6 and 7 | | |
| 4 Other increases (itemize): | | | 9 Balance at end of year. Subtract line 8 from line 5 | | |
| | | | | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U S person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U S person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U S person filing this return | (d) Any U S person with a 10% or more direct interest in the controlled foreign partnership (other than the U S person filing this return) |
|---|-----------------------------------|--|---|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received . . . | | | | |
| 5 Rents, royalties, and license fees received . . . | | | | |
| 6 Distributions received . . . | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 . . | | | | |
| 10 Purchases of inventory . . | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 . | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year)—see instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year)—see instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)▶ **Attach to Form 8865. See Instructions for Form 8865.**

OMB No 1545-1668

2006

Name of transferor

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Name of foreign partnership

Blackstone Capital Partners (Cayman) V, L.P.**Part I** Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | Various | | 951,526 | | | | .05% |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported(see instructions)**Part II** Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)? ▶ ☐ **Yes** ☒ **No**

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Cat No 25909U

Schedule O (Form 8865) 2006



Printed on recycled paper

Year 2006 Form 8865 Schedule A-2
Lumina Foundation for Education, Inc.
EIN 35-1813228
For Blackstone Capital Partners (Cayman) V, L.P.
EIN 98-0484223

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|---|---------|--------------|-------------------------------|------------------------------|
| Freescall Holding L.P. | | 98-0525749 | | Yes |
| TDS Investor (Cayman) L.P. | | 45-0541419 | | Yes |
| CP Cayman Limited | | 98-0496388 | | Yes |
| Forest Cayco Limited | | 98-0494262 | | Yes |
| Green Park Luxembourg Holding 1 S.A.R.L. | | 98-0522380 | | Yes |
| Blackstone GPV Capital Partners Mauritius V-D Ltd | | 98-0502386 | | Yes |
| Montjeu Cayco Limited | | 98-0521840 | | Yes |
| United Biscuits Luxco GP S.A.R.L. | | 98-0519560 | | Yes |
| United Biscuits Luxco SCA | | 98-0519556 | | Yes |

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

▶ Attach to your income tax return.

OMB No. 1545-0026

Attachment
Sequence No. **128**

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c

- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation.

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|--|--------------------|
| Blackstone Captial Partners (Cayman) V L.P. | 98-0484223 |

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|---|--|
| 3 Name of transferee (foreign corporation) Freescale Holding (Bermuda) I Ltd | 4 Identifying number, if any 98-0522138 |
|---|--|

5 Address (including country)

Claredon House 2 Church Street Hamilton HM 11, Bermuda

6 Country of incorporation or organization

Bermuda

7 Foreign law characterization (see instructions)

Corporation

- 8** Is the transferee foreign corporation a controlled foreign corporation? ☒ Yes ☐ No

Part III Information Regarding Transfer of Property (see instructions)**9** Date of transfer**Various****10** Type of nonrecognition transaction (see instructions)**IRC Section 351 Cash/Capital Contribution****11** Description of property transferred:

The transferor made a contribution of cash in the amount of \$280,660

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No

13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No

14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No

b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

► Attach to your income tax return.

OMB No 1545-0026

Attachment
Sequence No **128**

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c.

- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation.

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|--|--------------------|
| Blackstone Capital Partners (Cayman) V L.P. | 98-0484223 |

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|---|---|
| 3 Name of transferee (foreign corporation) Valcon Acquisitions Holding (Luxembourg) S.A.R.L. | 4 Identifying number, if any N/A |
|---|---|

| |
|--|
| 5 Address (including country) 59 Rue de Rollingergrund L-2440, Luxembourg |
|--|

| |
|--|
| 6 Country of incorporation or organization Luxembourg |
|--|

| |
|--|
| 7 Foreign law characterization (see instructions) Corporation |
|--|

| |
|--|
| 8 Is the transferee foreign corporation a controlled foreign corporation? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|--|

Part III Information Regarding Transfer of Property (see instructions)**9** Date of transfer**Various****10** Type of nonrecognition transaction (see instructions)**IRC Section 351 Cash/Capital Contribution****11** Description of property transferred.**The transferor made a contribution of cash in the amount of \$253,556****12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ **Yes** ☒ **No****13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ **Yes** ☒ **No****14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ **Yes** ☒ **No****b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

Return by a U.S. Transferor of Property to a Foreign Corporation

OMB No 1545-0026

Attachment
Sequence No **128**

► Attach to your income tax return.

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c.

- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|--|--------------------|
| Blackstone Capital Partners (Cayman) V L.P. | 98-0484223 |

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|--|--|
| 3 Name of transferee (foreign corporation) Travelport Worldwide Limited | 4 Identifying number, if any 98-0505105 |
|--|--|

5 Address (including country)
Clarendon House 2 Church Street Hamilton HM 11, Bermuda

6 Country of incorporation or organization
Bermuda

7 Foreign law characterization (see instructions)
Corporation

- 8** Is the transferee foreign corporation a controlled foreign corporation? ☒ Yes ☐ No

Part III Information Regarding Transfer of Property (see instructions)**9** Date of transfer**September 21, 2006****10** Type of nonrecognition transaction (see instructions)**IRC Section 351 Cash/Capital Contribution****11** Description of property transferred:**The transferor made a contribution of cash in the amount of \$214,777****12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No 1545-1668

2006Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**
Information furnished for the foreign partnership's tax year
beginning , 2006, and ending , 20Attachment
Sequence No **118**

Name of person filing this return

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Filer's address (if you are not filing this form with your tax return)

**30 South Meridian Street
Suite 700
Indianapolis, IN 46204****A** Category of filer (see **Categories of Filers** in the instructions and check applicable box(es))1 ☐ 2 ☐ 3 ☒ 4 ☐**B** Filer's tax year beginning , 20 , and ending , 20**C** Filer's share of liabilities Nonrecourse \$ **None** Qualified nonrecourse financing \$ **None** Other \$ **None****D** If filer is a member of a consolidated group but not the parent, enter the following information about the parent

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership**BCP (Cayman) V-S, L.P.
345 Park Avenue
New York, NY 10154****2** EIN (if any)**98-0484226****3** Country under whose laws organized**Cayman Islands**

| | | | | | |
|--|---|---|--|--|---|
| 4 Date of organization August 8, 2006 | 5 Principal place of business Cayman Islands | 6 Principal business activity code number 523900 | 7 Principal business activity Investments | 8a Functional currency US Dollars | 8b Exchange rate (see instr) 1.0 |
|--|---|---|--|--|---|

G Provide the following information for the foreign partnership's tax year

| | |
|---|---|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed Ogden, UT |
| 3 Name and address of foreign partnership's agent in country of organization, if any Blackstone Group 345 Park Avenue New York, NY 10154 | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different |

- 5** Were any special allocations made by the foreign partnership? ▶ ☐ Yes ☒ **No**
- 6** Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ **Cayman Islands**
- 7** How is this partnership classified under the law of the country in which it is organized? ▶
- 8** Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶ ☐ Yes ☒ **No**
- 9** Does this partnership meet **both** of the following requirements?
• The partnership's total receipts for the tax year were less than \$250,000 and
• The value of the partnership's total assets at the end of the tax year was less than \$600,000 } ▶ ☐ Yes ☒ **No**
If "Yes," **do not** complete Schedules L, M-1, and M-2

| | | | |
|---|---|--------------|---|
| Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return | Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge. | | |
| | Signature of general partner or limited liability company member | | Date |
| Paid Preparer Sign and Complete Only If Form is Filed Separately. | Preparer's signature | Date | Check if self-employed <input type="checkbox"/> |
| | Firm's name (or yours if self-employed), address, and ZIP code | EIN | Preparer's SSN or PTIN |
| | | Phone no () | |

For Privacy Act and Paperwork Reduction Act Notice, see the separate instructions.

Cat No 25852A

Form **8865** (2006)

Schedule A **Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interest

b ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------------------------|---------|-----------------------------|-------------------------|-------------------------|
| BCP (Cayman) V-S, L.P. | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 **Certain Partners of Foreign Partnership** (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? ☐ Yes ☐ No

Schedule A-2 **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|----------------------------|---------|--------------|-------------------------------|------------------------------|
| Freescall Holdings L.P. | | 98-0525749 | | ✓ |
| TDS Investor (Cayman) L.P. | | 45-0541419 | | |
| | | | | |
| | | | | |

Schedule B **Income Statement—Trade or Business Income**

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | | |
|---|--|--|-----|----|-----|--|
| Income | 1a | Gross receipts or sales | 1a | | 1c | |
| | b | Less returns and allowances | 1b | | 2 | |
| | 2 | Cost of goods sold | | | 3 | |
| | 3 | Gross profit. Subtract line 2 from line 1c. | | | 4 | |
| | 4 | Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | 5 | |
| | 5 | Net farm profit (loss) (attach Schedule F (Form 1040)) | | | 6 | |
| | 6 | Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | 7 | |
| | 7 | Other income (loss) (attach statement). | | | | |
| | 8 | Total income (loss). Combine lines 3 through 7 | | | 8 | |
| Deductions (see instructions for limitations) | 9 | Salaries and wages (other than to partners) (less employment credits) | | | 9 | |
| | 10 | Guaranteed payments to partners | | | 10 | |
| | 11 | Repairs and maintenance | | | 11 | |
| | 12 | Bad debts | | | 12 | |
| | 13 | Rent | | | 13 | |
| | 14 | Taxes and licenses | | | 14 | |
| | 15 | Interest | | | 15 | |
| | 16a | Depreciation (if required, attach Form 4562) | 16a | | 16c | |
| | b | Less depreciation reported elsewhere on return | 16b | | | |
| | 17 | Depletion (Do not deduct oil and gas depletion.) | | | 17 | |
| | 18 | Retirement plans, etc. | | | 18 | |
| | 19 | Employee benefit programs | | | 19 | |
| | 20 | Other deductions (attach statement) | | | 20 | |
| | 21 | Total deductions. Add the amounts shown in the far right column for lines 9 through 20. | | | 21 | |
| 22 | Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | 22 | | |

Schedule D Capital Gains and Losses**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (e.g., 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 2 |
| 3 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 3 |
| 4 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 4 |
| 5 Net short-term capital gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 5 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (e.g., 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 6 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 7 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 7 |
| 8 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 8 |
| 9 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 9 |
| 10 Capital gain distributions | | | | | 10 |
| 11 Net long-term capital gain or (loss). Combine lines 6 through 10 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 11 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|---|--|-----|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| Deductions | 9a Net long-term capital gain (loss) | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| | 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | |
| | 11 Other income (loss) (see instructions) Type ▶ | 11 | |
| | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| | d Other deductions (see instructions) Type ▶ | 13d | |
| | Self-Employment | 14a Net earnings (loss) from self-employment | 14a |
| b Gross farming or fishing income | | 14b | |
| c Gross nonfarm income | | 14c | |
| Credits | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d | |
| | e Other rental credits (see instructions) Type ▶ | 15e | |
| | f Other credits (see instructions) Type ▶ | 15f | |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | | |
| | d Passive ▶ e Listed categories (attach statement) ▶ f General limitation ▶ | 16f | |
| | Deductions allocated and apportioned at partner level | | |
| | g Interest expense ▶ h Other ▶ | 16h | |
| | Deductions allocated and apportioned at partnership level to foreign source income | | |
| | i Passive ▶ j Listed categories (attach statement) ▶ k General limitation ▶ | 16k | |
| | l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | |
| | m Reduction in taxes available for credit (attach statement) | 16m | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| Other Information | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| | 19a Distributions of cash and marketable securities | 19a | |
| | b Distributions of other property | 19b | |
| | 20a Investment income | 20a | |
| | b Investment expenses | 20b | |
| c Other items and amounts (attach statement) | | | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|---|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (<i>attach statement</i>) | | | | |
| 7 Mortgage and real estate loans | | | | |
| 8 Other investments (<i>attach statement</i>) | | | | |
| 9a Buildings and other depreciable assets | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization) | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (<i>attach statement</i>) | | | | |
| 14 Total assets. | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (<i>attach statement</i>) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (<i>attach statement</i>) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets. | | |
| a Passive income category | | |
| b Listed categories (<i>attach statement</i>) | | |
| c General limitation income category | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|--|--|--|---|--|--|
| 1 Net income (loss) per books | | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize). | | | a Tax-exempt interest \$ | | |
| 3 Guaranteed payments (other than health insurance) | | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize). | | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | | a Depreciation \$ | | |
| a Depreciation \$ | | | 8 Add lines 6 and 7 | | |
| b Travel and entertainment \$ | | | 9 Income (loss). Subtract line 8 from line 5 | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|---|--|--|--|--|--|
| 1 Balance at beginning of year | | | 6 Distributions: a Cash | | |
| 2 Capital contributed: | | | b Property | | |
| a Cash | | | 7 Other decreases (itemize). | | |
| b Property | | | | | |
| 3 Net income (loss) per books | | | 8 Add lines 6 and 7 | | |
| 4 Other increases (itemize): | | | 9 Balance at end of year. Subtract line 8 from line 5 | | |
| | | | | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U S person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U S person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U S person filing this return | (d) Any U S person with a 10% or more direct interest in the controlled foreign partnership (other than the U S person filing this return) |
|---|-----------------------------------|--|---|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year)—see instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year)—see instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)▶ **Attach to Form 8865. See Instructions for Form 8865.**

OMB No 1545-1668

2006

Name of transferor

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Name of foreign partnership

BCP (Cayman) V-S, L.P.**Part I** Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | Various | | 157,996 | | | | .03% |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):**Part II** Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III

Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶ ☐ **Yes** ☒ **No**

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Cat No 25909U

Schedule O (Form 8865) 2006



Printed on recycled paper

Return by a U.S. Transferor of Property to a Foreign Corporation

OMB No 1545-0026

Attachment
Sequence No **128**

▶ Attach to your income tax return.

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c.

- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|-----------------------|--------------------|
| BCP (Cayman) V-S L.P. | 98-0484226 |

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|---|--|
| 3 Name of transferee (foreign corporation) Freescall Holdings (Bermuda) I, Ltd | 4 Identifying number, if any 98-0522138 |
|---|--|

| |
|--|
| 5 Address (including country) Clarendon House 2 Church Street Hamilton HM 11, bermuda |
|--|

| |
|---|
| 6 Country of incorporation or organization Bermuda |
|---|

| |
|--|
| 7 Foreign law characterization (see instructions) Corporation |
|--|

| |
|--|
| 8 Is the transferee foreign corporation a controlled foreign corporation? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|--|

Part III Information Regarding Transfer of Property (see instructions)

- | | |
|--|---|
| 9 Date of transfer <div style="text-align: center;">December 2006</div> | 10 Type of nonrecognition transaction (see instructions) IRC Section 351 Cash/Capital Contribution |
|--|---|
- 11** Description of property transferred:

The transferor made a contribution of cash in the amount of \$115,566

- 12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No
- 13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No
- 14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No
- b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer:

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No 1545-1668

2006Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**
Information furnished for the foreign partnership's tax year
beginning , 2006, and ending , 20Attachment
Sequence No **118**

Name of person filing this return

Filer's identifying number

Lumina Foundation for Education, Inc.**35-1813228**

Filer's address (if you are not filing this form with your tax return)

**30 South Meridian Street
Suite 700
Indianapolis, IN 46204****A** Category of filer (see **Categories of Filers** in the instructions and check applicable box(es))1 ☐ 2 ☐ 3 ☒ 4 ☐**B** Filer's tax year beginning , 20 , and ending , 20**C** Filer's share of liabilities Nonrecourse \$ **None** Qualified nonrecourse financing \$ **None** Other \$ **None****D** If filer is a member of a consolidated group but not the parent, enter the following information about the parent

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership**Silver Lake Partners II Cayman, L.P.
2725 Sand Hill Road Building C, Suite 150
Menlo Park, CA 94025****2** EIN (if any)**20-3767409****3** Country under whose laws organized**Cayman Islands**

| 4 Date of organization | 5 Principal place of business | 6 Principal business activity code number | 7 Principal business activity | 8a Functional currency | 8b Exchange rate (see instr) |
|------------------------|-------------------------------|---|-------------------------------|------------------------|------------------------------|
| August 4, 2005 | Cayman Islands | 523900 | Investments | US Dollar | 1.0 |

G Provide the following information for the foreign partnership's tax year

| | |
|---|---|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed Philadelphia, PA 19255-0011 |
| 3 Name and address of foreign partnership's agent in country of organization, if any Walkers, Walkers House, Mary Street P. O. Box 265 GT Georgetown, Grand Cayman, Cayman Islands | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different Silver Lake Partners II Cayman, L. P. 2725 Sand Hill Road C, Suite 150 Menlo Park, CA 94025 |

5 Were any special allocations made by the foreign partnership? ▶ ☐ Yes ☒ No**6** Enter the number of Forms 8858, Information Return of U S Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶**7** How is this partnership classified under the law of the country in which it is organized? ▶ **Limited Partnership****8** Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶ ☐ Yes ☒ No**9** Does this partnership meet **both** of the following requirements?

- The partnership's total receipts for the tax year were less than \$250,000 and
 - The value of the partnership's total assets at the end of the tax year was less than \$600,000
- If "Yes," **do not** complete Schedules L, M-1, and M-2
- ▶
- ☐
- Yes
- ☒
- No

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member

Date

Paid Preparer Sign and Complete Only If Form is Filed Separately.

Preparer's signature

Date

Check if self-employed ☐

Preparer's SSN or PTIN

Firm's name (or yours if self-employed), address, and ZIP code

EIN ▶
Phone no ()

For Privacy Act and Paperwork Reduction Act Notice, see the separate instructions.

Cat No 25852A

Form **8865** (2006)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1

Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| N/A | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? ☐ Yes ☐ No

Schedule A-2

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|------|---------|--------------|-------------------------------|------------------------------|
| None | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B

Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | | |
|---|---|-----|--|----|-----|--|
| Income | 1a Gross receipts or sales | 1a | | | | |
| | b Less returns and allowances | 1b | | | 1c | |
| | 2 Cost of goods sold | | | | 2 | |
| | 3 Gross profit. Subtract line 2 from line 1c | | | | 3 | |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | | 4 | |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | | | 5 | |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | | 6 | |
| | 7 Other income (loss) (attach statement) | | | | 7 | |
| 8 Total income (loss). Combine lines 3 through 7 | | | | 8 | | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | | | 9 | |
| | 10 Guaranteed payments to partners | | | | 10 | |
| | 11 Repairs and maintenance | | | | 11 | |
| | 12 Bad debts | | | | 12 | |
| | 13 Rent | | | | 13 | |
| | 14 Taxes and licenses | | | | 14 | |
| | 15 Interest | | | | 15 | |
| | 16a Depreciation (if required, attach Form 4562) | 16a | | | | |
| | b Less depreciation reported elsewhere on return | 16b | | | 16c | |
| | 17 Depletion (Do not deduct oil and gas depletion.) | | | | 17 | |
| | 18 Retirement plans, etc. | | | | 18 | |
| | 19 Employee benefit programs | | | | 19 | |
| | 20 Other deductions (attach statement) | | | | 20 | |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20. | | | | 21 | |
| 22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | | 22 | | |

Schedule D Capital Gains and Losses**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (e.g., 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 2 |
| 3 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 3 |
| 4 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 4 |
| 5 Net short-term capital gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 5 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (e.g., 100 shares of "Z" Co) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 6 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 7 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 7 |
| 8 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 8 |
| 9 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 9 |
| 10 Capital gain distributions | | | | | 10 |
| 11 Net long-term capital gain or (loss). Combine lines 6 through 10 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 11 |

| Schedule K Partners' Distributive Share Items | | Total amount |
|--|--|---|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 |
| | 3a Other gross rental income (loss) | 3a |
| | b Expenses from other rental activities (attach statement) | 3b |
| | c Other net rental income (loss) Subtract line 3b from line 3a | 3c |
| | 4 Guaranteed payments | 4 |
| | 5 Interest income | 5 |
| | 6 Dividends: a Ordinary dividends | 6a |
| | b Qualified dividends | 6b |
| | 7 Royalties | 7 |
| | 8 Net short-term capital gain (loss) | 8 |
| Income (Loss) | 9a Net long-term capital gain (loss) | 9a |
| | b Collectibles (28%) gain (loss) | 9b |
| | c Unrecaptured section 1250 gain (attach statement) | 9c |
| | 10 Net section 1231 gain (loss) (attach Form 4797) | 10 |
| | 11 Other income (loss) (see instructions) Type ▶ | 11 |
| | Deductions | 12 Section 179 deduction (attach Form 4562) |
| 13a Contributions | | 13a |
| b Investment interest expense | | 13b |
| c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | | 13c(2) |
| d Other deductions (see instructions) Type ▶ | | 13d |
| Self-Employment | 14a Net earnings (loss) from self-employment | 14a |
| | b Gross farming or fishing income | 14b |
| | c Gross nonfarm income | 14c |
| Credits | 15a Low-income housing credit (section 42(j)(5)) | 15a |
| | b Low-income housing credit (other) | 15b |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d |
| | e Other rental credits (see instructions) Type ▶ | 15e |
| | f Other credits (see instructions) Type ▶ | 15f |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | 16a |
| | b Gross income from all sources | 16b |
| | c Gross income sourced at partner level | 16c |
| | Foreign gross income sourced at partnership level | |
| | d Passive ▶ e Listed categories (attach statement) ▶ f General limitation ▶ | 16f |
| | Deductions allocated and apportioned at partner level | |
| | g Interest expense ▶ h Other ▶ | 16h |
| | Deductions allocated and apportioned at partnership level to foreign source income | |
| | i Passive ▶ j Listed categories (attach statement) ▶ k General limitation ▶ | 16k |
| | l Total foreign taxes (check one) ▶ <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l |
| m Reduction in taxes available for credit (attach statement) | 16m | |
| n Other foreign tax information (attach statement) | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a |
| | b Adjusted gain or loss | 17b |
| | c Depletion (other than oil and gas) | 17c |
| | d Oil, gas, and geothermal properties—gross income | 17d |
| | e Oil, gas, and geothermal properties—deductions | 17e |
| | f Other AMT items (attach statement) | 17f |
| Other Information | 18a Tax-exempt interest income | 18a |
| | b Other tax-exempt income | 18b |
| | c Nondeductible expenses | 18c |
| | 19a Distributions of cash and marketable securities | 19a |
| | b Distributions of other property | 19b |
| | 20a Investment income | 20a |
| | b Investment expenses | 20b |
| c Other items and amounts (attach statement) | | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|---|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (<i>attach statement</i>) | | | | |
| 7 Mortgage and real estate loans | | | | |
| 8 Other investments (<i>attach statement</i>) | | | | |
| 9a Buildings and other depreciable assets. | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization). | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (<i>attach statement</i>) | | | | |
| 14 Total assets. | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (<i>attach statement</i>) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (<i>attach statement</i>) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|---|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive income category | | |
| b Listed categories (attach statement) | | |
| c General limitation income category | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|--|--|--|---|--|--|
| 1 Net income (loss) per books | | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | | a Tax-exempt interest \$ | | |
| 3 Guaranteed payments (other than health insurance) | | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | | a Depreciation \$ | | |
| a Depreciation \$ | | | | | |
| b Travel and entertainment \$ | | | 8 Add lines 6 and 7 | | |
| 5 Add lines 1 through 4 | | | 9 Income (loss). Subtract line 8 from line 5 | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | | | |
|---|--|--|--|--|--|
| 1 Balance at beginning of year | | | 6 Distributions: a Cash | | |
| 2 Capital contributed: | | | b Property | | |
| a Cash | | | 7 Other decreases (itemize): | | |
| b Property | | | | | |
| 3 Net income (loss) per books | | | 8 Add lines 6 and 7 | | |
| 4 Other increases (itemize): | | | 9 Balance at end of year. Subtract line 8 from line 5 | | |
| 5 Add lines 1 through 4 | | | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|---|------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year)—see instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year)—see instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No 1545-1668

2006

Name of transferor

Lumina Foundation for Education, Inc.

Filer's identifying number

35-1813228

Name of foreign partnership

Silver Lake Partners II Cayman, L.P.**Part I** Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | 9/22/2006 | | 761,295 | | | | .14% |
| Marketable securities | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Inventory | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Intangible property | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Other property | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Supplemental Information Required To Be Reported (see instructions)

Part II Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Cat No 25909U

Schedule O (Form 8865) 2006



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**Return by a U.S. Transferor of Property
to a Foreign Corporation**

► Attach to your income tax return.

OMB No 1545-0026

Attachment
Sequence No **128**

Part I U.S. Transferor Information (see instructions)

| | |
|--|--|
| Name of transferor Lumina Foundation for Education, Inc. | Identifying number (see instructions) 35-1813228 |
|--|--|

1 If the transferor was a corporation, complete questions 1a, 1b, and 1c.

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?

☐ Yes ☐ No

b Did the transferor remain in existence after the transfer?

☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| N/A | |
| | |
| | |
| | |
| | |
| | |

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?

☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|---------------------|--------------------|
| SLP II Cayman, LP | 20-3767409 |

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation)

SLP II Cayman NXP, Ltd

4 Identifying number, if any

98-0515320

5 Address (including country)

Walkers, Walke House, Mary Street Georgetown, Grand Cayman, Cayman Islands

6 Country of incorporation or organization

Cayman Islands

7 Foreign law characterization (see instructions)

Corporation

8 Is the transferee foreign corporation a controlled foreign corporation?

☐ Yes ☒ No

Part III Information Regarding Transfer of Property (see instructions)**9** Date of transfer

Various

10 Type of nonrecognition transaction (see instructions)

IRC Section 351 Cash/Capital Contribution

11 Description of property transferred:

The transferor made a cash transfer in the amount of \$761,295

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer: